

当ファンドの仕組みは次の通りです。

商品分類	追加型投信／内外／債券	
信託期間	2029年6月20日まで（2019年3月4日設定）	
運用方針	外国投資法人であるブラックロック・グローバル・ファンズーフィクスド・インカム・グローバル・オポチュニティーズファンドの円建ての投資信託証券（クラスIシェアーズ・ディストリビューティングシェア・円ヘッジ）への投資を通じて、主として日本を含む世界各国（新興国を含みます。）の幅広い種類の債券やそれらの派生商品等に投資を行います。また、証券投資信託であるマネー・マーケット・マザーファンドの投資信託証券へも投資します。外国投資法人の投資信託証券への投資は高位を維持することを基本とします。原則として、投資する外国投資法人の投資信託証券において当該投資信託証券の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行い、円に対する米ドルの為替変動リスクの低減をはかります。	
主要運用対象	グローバル・インカム・フルコース（為替リスク軽減型）	ブラックロック・グローバル・ファンズーフィクスド・インカム・グローバル・オポチュニティーズファンドークラスIシェアーズ・ディストリビューティングシェア・円ヘッジおよびマネー・マーケット・マザーファンドの投資信託証券を主要投資対象とします。
	ブラックロック・グローバルファンズーフィクスド・インカム・グローバル・オポチュニティーズファンドークラスIシェアーズ・ディストリビューティングシェア・円ヘッジ	世界各国の様々な通貨建ての幅広い種類の債券やそれらの派生商品等を主要投資対象とします。
	マネー・マーケット・マザーファンド	わが国の公社債等を主要投資対象とします。外貨建資産への投資は行いません。
主な組入制限	投資信託証券への投資割合に制限を設けません。外貨建資産への直接投資は行いません。	
分配方針	経費等控除後の配当等収益および売買益（評価益を含みます。）等の全額を分配対象額とし、分配金額は、基準価額水準、市況動向等を勘案して委託会社が決定します。原則として、配当等収益の水準を考慮して分配します。ただし、分配対象収益が少額の場合には分配を行わないことがあります。	

※当ファンドは、課税上、株式投資信託として取り扱われます。
 ※公募株式投資信託は税法上、「NISA（少額投資非課税制度）およびジュニアNISA（未成年者少額投資非課税制度）」の適用対象です。
 詳しくは販売会社にお問い合わせください。

運用報告書（全体版）

グローバル・インカム・フルコース
（為替リスク軽減型）

第10期（決算日：2023年12月20日）

受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。
 さて、お手持ちの「グローバル・インカム・フルコース（為替リスク軽減型）」は、去る12月20日に第10期の決算を行いました。ここに謹んで運用状況をご報告申し上げます。
 今後とも引き続きお引き立て賜りますようお願い申し上げます。



三菱UFJアセットマネジメント

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 ホームページ <https://www.am.mufg.jp/>

当運用報告書に関するお問い合わせ先

お客さま専用
フリーダイヤル

0120-151034

（受付時間：営業日の9:00～17:00、
土・日・祝日・12月31日～1月3日を除く）

お客さまのお取引内容につきましては、お取扱いの販売会社にお尋ねください。

本資料の表記にあたって

- ・原則として、各表の数量、金額の単位未満は切捨て、比率は四捨五入で表記しておりますので、表中の個々の数字の合計が合計欄の値とは一致しないことがあります。ただし、単位未満の数値については小数を表記する場合があります。
- ・一印は組入れまたは売買がないことを示しています。

○最近5期の運用実績

決算期	基準価額 (分配落)	標準価額		債組入比率	債券先物比率	投資信託組入比率	純資産総額
		税金配分	騰落率				
	円	円	%	%	%	%	百万円
6期(2021年12月20日)	10,317	60	△0.9	—	—	100.6	495
7期(2022年6月20日)	9,738	0	△5.6	—	—	98.8	504
8期(2022年12月20日)	9,517	0	△2.3	—	—	98.8	572
9期(2023年6月20日)	9,364	0	△1.6	—	—	99.0	589
10期(2023年12月20日)	9,471	0	1.1	—	—	99.0	612

(注) 当ファンドの基準価額は、投資対象とする投資信託証券については、前営業日の基準価額を基に計算しております。

(注) 基準価額の騰落率は分配金込み。

(注) 当ファンドの値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。

(注) 当ファンドは親投資信託を組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。

(注) 「債券先物比率」は買建比率－売建比率。

○当期中の基準価額と市況等の推移

年月日	基準価額	騰落率	債組入比率	債券先物比率	投資信託組入比率
(期首)	円	%	%	%	%
2023年6月20日	9,364	—	—	—	99.0
6月末	9,335	△0.3	—	—	99.6
7月末	9,352	△0.1	—	—	99.0
8月末	9,293	△0.8	—	—	98.8
9月末	9,143	△2.4	—	—	98.6
10月末	9,083	△3.0	—	—	99.0
11月末	9,310	△0.6	—	—	99.0
(期末)					
2023年12月20日	9,471	1.1	—	—	99.0

(注) 当ファンドの基準価額は、投資対象とする投資信託証券については、前営業日の基準価額を基に計算しております。

(注) 騰落率は期首比。

(注) 当ファンドは親投資信託を組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。

(注) 「債券先物比率」は買建比率－売建比率。

運用経過

第10期：2023年6月21日～2023年12月20日

▶ 当期中の基準価額等の推移について

基準価額等の推移



第10期首	9,364円
第10期末	9,471円
既払分配金	0円
騰落率	1.1%

※分配金再投資基準価額は、分配金が支払われた場合、収益分配金（税込み）を分配時に再投資したものとみなして計算したもので、ファンドの運用の実質的なパフォーマンスを示すものです。

※実際のファンドにおいては、分配金を再投資するかどうかについては、受益者のみなさまがご利用のコースにより異なります。また、ファンドの購入価額により課税条件も異なります。従って、各個人の受益者のみなさまの損益の状況を示すものではない点にご留意ください。

基準価額の動き

基準価額は期間の初めに比べ1.1%の上昇となりました。

▶ 基準価額の主な変動要因

上昇要因

債券の利子収入を獲得したこと。

下落要因

米国長期金利の上昇や為替変動の影響を受けにくくするための為替取引の費用がかかったこと。

投資環境について

▶ 債券市況

米国の投資適格債券市況や高利回り債券市況は上昇しました。

当期間は、期間の初めから2023年10月ごろまで米連邦準備制度理事会（F R B）による金融引き締め長期化観測が強まったことなどにより、期間を通じて見ると米国の長期金利は上昇しました。一方、インフレ鈍化を示す一部経済指標の結果や11月以降の米国の利上げ停止期待の強まりなどから市場のリスク回避姿勢が後退したことを受けて、米国の投資適格債券市況や高利回り債券市況は上昇しました。

▶ 国内短期金融市場

無担保コール翌日物金利は0%を下回る水準で推移しました。

当期間の短期金融市場をみると、日銀は長短金利を操作目標として金融市場調整を行いました。コール・レート（無担保・翌日物）はマイナス圏で推移し、足下のコール・レートは-0.010%となりました。

▶ 当該投資信託のポートフォリオについて

▶ グローバル・インカム・フルコース （為替リスク軽減型）

投資対象ファンドであるブラックロック・グローバル・ファンズーフィクスト・インカム・グローバル・オポチュニティーズファンドークラスIシェアーズ・ディストリビューティングシェア・円ヘッジへの投資を通じて、日本を含む世界各国（新興国を含みます。以下同じ）の幅広い種類の債券やそれらの派生商品等に分散投資を行い、主として中長期的な値上がり益の獲得及び利子収益の確保をめざす運用を行いました。原則として投資する投資対象ファンドにおいて、当該投資対象ファンドの純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行い、円に対する米ドルの為替変動リスクの低減を図りました。また、マネー・マーケット・マザーファンド投資信託証券を一部組み入れた運用を行いました。

- ▶ **ブラックロック・グローバル・ファンズーフィクスト・インカム・グローバル・オポチュニティーズファンドークラスIシェアーズ・ディストリビューティングシェア・円ヘッジ**
日本を含む世界各国の幅広い種類の債券やそれらの派生商品等に分散投資を行いました。

原則として、当該投資対象ファンドの純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行い、円に対する米ドルの為替変動リスクの低減を図りました。

金利戦略

グローバルな投資適格債や高利回り債の他、証券化商品や新興国の債券などへの投資を行い、分散化されたポートフォリオを維持しました。

なお、2023年8月末時点で、投資対象ファンドでの信用リスク管理上、政府機関の発行または保証する有価証券と同等と判断した銘柄の組入比率は、ファニーメイは1.8%、フレディ・マックは0.3%、ファニーメイ、フレディ・マックが統一プラットフォームで発行するモーゲージ証券であるUMB Sの一部取引で9.4%としました。

- ▶ **マネー・マーケット・マザーファンド**
コール・ローン等短期金融商品を活用し、利子等収益の確保を図りました。

当該投資信託のベンチマークとの差異について

当ファンドの値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。従って、ベンチマークおよび参考指数との対比は表記できません。

分配金について

収益分配金につきましては、基準価額水準、市況動向、分配対象額の水準等を勘案し、次表の通りとさせていただきます。収益分配に充てなかった利益（留保益）につきましては、信託財産中に留保し、運用の基本方針に基づいて運用します。

分配原資の内訳

(単位：円、1万口当たり、税込み)

項目	第10期 2023年6月21日～2023年12月20日
当期分配金（対基準価額比率）	－（－％）
当期の収益	－
当期の収益以外	－
翌期繰越分配対象額	1,012

(注) 対基準価額比率は当期分配金（税込み）の期末基準価額（分配金込み）に対する比率であり、ファンドの収益率とは異なります。

(注) 当期の収益、当期の収益以外は小数点以下切捨てで算出しているため合計が当期分配金と一致しない場合があります。

今後の運用方針（作成対象期間末での見解です。）

▶ グローバル・インカム・フルコース （為替リスク軽減型）

投資対象ファンドへの投資を通じて、日本を含む世界各国の幅広い種類の債券やそれらの派生商品等に分散投資を行い、主として中長期的な値上がり益の獲得及び利子収益の確保をめざす運用を行います。原則として投資する投資対象ファンドにおいて、当該投資対象ファンドの純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行い、円に対する米ドルの為替変動リスクの低減を図ります。また、マネー・マーケット・マザーファンド投資信託証券の一部組み入れを行います。

▶ **ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンド・クラスIシェアーズ・ディストリビューティングシェア・円ヘッジ**
主要国中央銀行による利上げサイクルは最終局面を迎えており、今後は現状の高い金利水準をどのくらいの期間維持するのかに注目が集まると思われます。主要国中央銀行がインフレ抑制等を背景に金融引き締めを行ってきたことから、金利上昇により投資妙味が増した投資対象について一部投資を行っているものの、

インフレのピークアウトや経済成長の減速傾向も踏まえると、今後金利上昇リスクは軽減すると考えており、引き続き状況を注視しつつ運用を行う方針です。運用にあたっては、銘柄選択を重視し、リスクに配慮した運用を行う方針です。原則として、当該投資対象ファンドの純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行い、円に対する米ドルの為替変動リスクの低減を図ります。

▶ **マネー・マーケット・マザーファンド**
今後も日銀による金融緩和政策が継続すると想定されることから、短期金利は引き続き低位で推移すると予想しています。以上の見通しにより、コール・ローン等への投資を通じて、安定した収益の確保をめざした運用を行う方針です。

2023年6月21日～2023年12月20日

1万口当たりの費用明細

項目	当期		項目の概要
	金額 (円)	比率 (%)	
(a) 信託報酬	29	0.316	(a) 信託報酬 = 期中の平均基準価額 × 信託報酬率 × (期中の日数 ÷ 年間日数)
（投信会社）	(8)	(0.083)	ファンドの運用・調査、受託会社への運用指図、基準価額の算出、目論見書等の作成等の対価
（販売会社）	(20)	(0.220)	交付運用報告書等各種書類の送付、顧客口座の管理、購入後の情報提供等の対価
（受託会社）	(1)	(0.014)	ファンドの財産の保管および管理、委託会社からの運用指図の実行等の対価
(b) その他費用	0	0.001	(b) その他費用 = 期中のその他費用 ÷ 期中の平均受益権口数
（監査費用）	(0)	(0.001)	ファンドの決算時等に監査法人から監査を受けるための費用
合計	29	0.317	

期中の平均基準価額は、9,257円です。

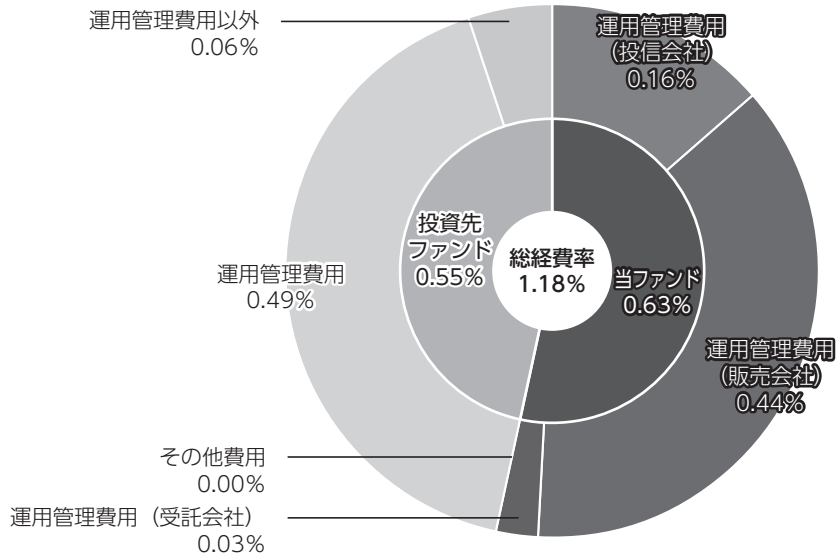
- (注) 期中の費用（消費税等のかかるものは消費税等を含む）は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。
- (注) 各金額は項目ごとに円未満は四捨五入してあります。
- (注) その他費用は、このファンドが組み入れている親投資信託が支払った金額のうち、当ファンドに対応するものを含みます。

- (注) 各項目の費用は、このファンドが組み入れている投資信託証券（マザーファンドを除く。）が支払った費用を含みません。
- (注) 当該投資信託証券の直近の計算期末時点における「1万口当たりの費用明細」が取得できるものについては「組入れ上位ファンドの概要」に表示することとしております。
- (注) 各比率は1万口当たりのそれぞれの費用金額（円未満の端数を含む）を期中の平均基準価額で除して100を乗じたもので、項目ごとに小数第3位未満は四捨五入してあります。

（参考情報）

■ 総経費率

当期中の運用・管理にかかった費用の総額（原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。）を期中の平均受益権口数に期中の平均基準価額（1口当たり）を乗じた数で除した**総経費率（年率）は1.18%**です。



総経費率 (①+②+③)	(%)	1.18
①当ファンドの費用の比率	(%)	0.63
②投資先ファンドの運用管理費用の比率	(%)	0.49
③投資先ファンドの運用管理費用以外の比率	(%)	0.06

(注) ①の費用は、1万口当たりの費用明細において用いた簡便法により算出したものです。

(注) 各費用は、原則として、募集手数料、売買委託手数料及び有価証券取引税を含みません。

(注) 各比率は、年率換算した値です。

(注) 投資先ファンドとは、このファンドが組入れている投資信託証券（マザーファンドを除く。）です。

(注) ①の費用は、マザーファンドが支払った費用を含み、投資先ファンドが支払った費用を含みません。

(注) ①の費用と②③の費用は、計上された期間が異なる場合があります。

(注) 投資先ファンドの費用の内訳は、投資先運用会社の基準に基づいたものです。

(注) 入手し得る情報において含まれていない費用はありません。

(注) 前記の前提条件で算出したものです。このため、これらの値はあくまでも参考であり、実際に発生した費用の比率とは異なります。

○売買及び取引の状況

(2023年6月21日～2023年12月20日)

投資信託証券

銘柄	買付	売付	
		口数	金額
国内	千口	千口	千円
ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンドークラスIシェアーズ・ディストリビューティングシェア・円ヘッジ	46	16	13,655

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2023年6月21日～2023年12月20日)

該当事項はございません。

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人です。

○組入資産の明細

(2023年12月20日現在)

ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

銘柄	期首(前期末)	当期末		
		口数	評価額	比率
ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンドークラスIシェアーズ・ディストリビューティングシェア・円ヘッジ	千口	千口	千円	%
	682	712	606,326	99.0
合計	682	712	606,326	99.0

(注) 比率はグローバル・インカム・フルコース（為替リスク軽減型）の純資産総額に対する比率。

親投資信託残高

銘柄	期首(前期末)	当期末	
		口数	評価額
マネー・マーケット・マザーファンド	千口	千口	千円
	0.983	0.983	1

○投資信託財産の構成

(2023年12月20日現在)

項 目	当 期 末	
	評 価 額	比 率
投資証券	千円 606,326	% 98.6
マネー・マーケット・マザーファンド	1	0.0
コール・ローン等、その他	8,659	1.4
投資信託財産総額	614,986	100.0

○資産、負債、元本及び基準価額の状況（2023年12月20日現在）

項 目	当 期 末
	円
(A) 資産	614,986,612
コール・ローン等	8,203,906
投資証券(評価額)	606,326,079
マネー・マーケット・マザーファンド(評価額)	1,000
未収入金	455,627
(B) 負債	2,536,200
未払解約金	668,540
未払信託報酬	1,859,322
未払利息	1
その他未払費用	8,337
(C) 純資産総額(A-B)	612,450,412
元本	646,642,154
次期繰越損益金	△ 34,191,742
(D) 受益権総口数	646,642,154口
1万円当たり基準価額(C/D)	9.471円

<注記事項>

- ①期首元本額 629,273,495円
 期中追加設定元本額 54,412,286円
 期中一部解約元本額 37,043,627円
 また、1口当たり純資産額は、期末0.9471円です。

②純資産総額が元本額を下回っており、その差額は34,191,742円です。

③分配金の計算過程

項 目	2023年6月21日～ 2023年12月20日
費用控除後の配当等収益額	8,879,507円
費用控除後・繰越欠損金補填後の有価証券売買等損益額	－円
収益調整金額	42,589,753円
分配準備積立金額	13,984,428円
当ファンドの分配対象収益額	65,453,688円
1万円当たり収益分配対象額	1,012円
1万円当たり分配金額	－円
収益分配金金額	－円

○損益の状況（2023年6月21日～2023年12月20日）

項 目	当 期
	円
(A) 配当等収益	10,747,166
受取配当金	10,748,846
受取利息	56
支払利息	△ 1,736
(B) 有価証券売買損益	△ 1,436,804
売買益	1,067,296
売買損	△ 2,504,100
(C) 信託報酬等	△ 1,867,659
(D) 当期損益金(A+B+C)	7,442,703
(E) 前期繰越損益金	△50,815,830
(F) 追加信託差損益金	9,181,385
(配当等相当額)	(42,589,753)
(売買損益相当額)	(△33,408,368)
(G) 計(D+E+F)	△34,191,742
(H) 収益分配金	0
次期繰越損益金(G+H)	△34,191,742
追加信託差損益金	9,181,385
(配当等相当額)	(42,589,753)
(売買損益相当額)	(△33,408,368)
分配準備積立金	22,863,935
繰越損益金	△66,237,062

- (注) (B)有価証券売買損益は期末の評価換えによるものを含みます。
 (注) (C)信託報酬等には信託報酬に対する消費税等相当額を含めて表示しています。
 (注) (F)追加信託差損益金とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

*三菱UFJアセットマネジメントでは本資料のほかに当ファンドに関する情報等の開示を行っている場合があります。詳しくは、取り扱い販売会社にお問い合わせいただくか、当社ホームページ (<https://www.am.mufg.jp/>) をご覧ください。

【お 知 ら せ】

委託会社の商号変更に対応するため、信託約款に所要の変更を行いました。
2023年10月1日より商号を三菱UFJアセットマネジメント株式会社に変更しました。
(2023年10月1日)

<参考>投資する投資信託証券およびその概要

ファンド名	ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンド・クラスIシェアーズ・ディストリビューティングシェア・円ヘッジ
運用方針	<p>世界各国の様々な通貨建ての幅広い種類の債券やそれらの派生商品等に投資を行い、米ドルベースのトータルリターンを最大化をめざします。</p> <p>投資する債券は、非投資適格債も含まれます。</p> <p>株式やコモディティ等の資産にも投資することがあります。</p> <p>派生商品等への投資を行うことにより、ロング・ポジションとショート・ポジションの差額が外国投資法人の純資産総額を上回ることがあります。</p> <p>通貨の投資配分は、機動的に変化させます。</p> <p>組入外貨建資産に対し、原則として、当該投資信託証券の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行います。</p>
主要運用対象	世界各国の様々な通貨建ての幅広い種類の債券やそれらの派生商品等
主な組入制限	<ul style="list-style-type: none"> ・ 世界各国の幅広い債券への実質投資割合は、総資産の最低70%以上とします。 ・ 資産担保証券およびモーゲージ証券への実質的な投資は、総資産の100%を上限に行うことが出来ます。
決算日	毎年8月31日
分配方針	原則として四半期ごとに分配を行う方針です。

運用計算書、純資産変動計算書、投資有価証券明細表はAnnual Report and Audited Financial Statements for the financial year ended 31 August 2022版から抜粋して作成しています。

なお、開示情報につきましては、クラス分けされていないものは「ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンド」で掲載しています。

(1) 運用計算書及び純資産変動計算書

ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンド 2022年8月31日に終了する期間

フィクスト・インカム・グローバル・
オポチュニティーズファンド
米ドル

期首純資産	10,990,274,596
収益	
預金利息	1,917,409
債券利息、源泉徴収税控除	255,923,595
スワップ利息	66,123,453
差金決済契約に係る支払利息	-
エクイティリンクノートに係る収益	-
短期金融商品による利息	57,146
集団投資スキームによる収益、源泉徴収税控除	252,125
配当金、源泉徴収税控除	4,469,949
差金決済契約配当金、源泉徴収税控除後	104,175
有価証券貸付による収益	1,524,349
投資運用報酬割戻	-
その他の払い戻し	14,069
収益合計	330,386,270
費用	
預金支払利息	-
差金決済契約に係る支払利息	3,295
スワップ利息	70,301,644
金融資産のネガティブ・イールド	-
差金決済契約支払配当金、源泉徴収税控除後	132,374
年間サービス料	6,465,591
ローン契約費用	70,430
保管および預託報酬	1,852,123
販売報酬	3,030,105
税金	2,081,930
投資運用報酬	36,531,006
投資運用報酬の免除	-
費用合計	120,468,498

フィクスト・インカム・グローバル・
オポチュニティーズファンド

米ドル

投資純損益	209,917,772
実現純評価益／（損）：	
投資有価証券	(353,251,329)
事後通告証券契約	(22,934,554)
差金決済取引	30,710
上場先物取引	285,960,242
オプション／スワップション契約	(3,792,651)
スワップ取引	89,823,659
先渡為替予約	(351,833,740)
その他の取引に係る外国通貨	(2,462,118)
当期実現純評価損益	(358,459,781)
未実現評価益／（損）の純変動額：	
投資有価証券	(1,079,488,219)
事後通告証券契約	14,012,405
差金決済取引	(145,132)
上場先物取引	16,683,269
オプション／スワップション契約	(29,448,222)
スワップ取引	(1,452,839)
先渡為替予約	(53,399,964)
その他の取引に係る外国通貨	(8,653,423)
当期末実現評価益／（損）の純変動	(1,141,892,125)
運用による純資産の増加／（減少）	(1,290,434,134)
資産の変動	
投資証券発行による正味受取額	1,997,532,850
投資証券買戻しによる正味支払額	(2,665,511,192)
資産の変動による純資産の増加	(667,978,342)
配当額	(34,771,614)
為替調整	-
期末純資産	8,997,090,506

(2) 投資有価証券明細表 2022年8月31日現在

ブラックロック・グローバル・ファンズーフィクスド・インカム・グローバル・オポチュニティーズファンド

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
公認の証券取引所に上場されているまたはその他の規制市場で取引されている譲渡可能な有価証券および短期金融商品				5,017	RWE	195,245	0.00
				2,860	Volkswagen	410,930	0.00
						12,090,447	0.13
FUNDS				Guernsey			
Luxembourg				297,095	Genius Sports	1,244,828	0.02
955,110	BlackRock Global Funds - Emerging Markets Bond Fund ^{**}	18,806,116	0.21	64,379	Genius Sports (Wts 31/12/2028)	50,866	0.00
						1,295,694	0.02
122,600	BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund ^{**}	13,454,124	0.15	Ireland			
Total Funds				1,388	Eaton	192,418	0.00
				3,259	ICON	692,244	0.01
						884,662	0.01
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				Italy			
Belgium				255,713	Enel	1,218,742	0.01
32,829	Anheuser-Busch InBev	1,605,045	0.02	Jersey			
				56,602	Glencore	310,989	0.00
Bermuda				Luxembourg			
27,078	Bunge	2,669,349	0.03	33,760	HomeToGo (Wts 31/12/2025)	10,132	0.00
11,612	Signet Jewelers	761,631	0.01	Netherlands			
				1,485	ASML	734,852	0.01
				979	Ferrari	190,644	0.00
				2,266	NXP Semiconductors	374,774	0.00
British Virgin Islands						1,300,270	0.01
36,400	Capri [†]	1,767,584	0.02	Sweden			
				55,962	Telia	198,402	0.00
Canada				Switzerland			
140,905	Lions Gate Entertainment [†]	1,471,048	0.02	1,238	Cie Financiere Richemont	140,755	0.00
99,749	Northern Graphite	47,092	0.00	Taiwan			
						541,764	0.01
				United Kingdom			
				1,563	AstraZeneca	196,101	0.00
Cayman Islands				22,010	BAE Systems	199,395	0.00
13,501	OPAL Fuels (Wts 21/7/2027)	21,061	0.00	107,824	Barclays	207,227	0.00
115,110	TPB Acquisition I	1,120,020	0.01	23,900	BP	727,994	0.01
38,370	TPB Acquisition I (Wts 19/2/2023)	11,515	0.00	2,725,082	Lloyds Banking	1,392,534	0.02
26,880	TPG Pace Beneficial Finance (Wts 9/10/2027)	1,613	0.00	74,791	Shell	1,968,225	0.02
147,094	Vantage Drilling	15	0.00	30,039	Standard Chartered	208,667	0.00
						4,900,143	0.05
				United States			
Curacao				2,582	2020 Cash Mandatory Exchangeable Trust	3,161,049	0.04
33,382	Schlumberger	1,266,179	0.01	5,549	Abbott Laboratories	574,155	0.01
France				19,355	Activision Blizzard	1,527,690	0.02
4,388	BNP Paribas	205,052	0.00	1,100	Adobe	417,032	0.01
151	Hermes International	196,838	0.00	2,198	Advanced Micro Devices	188,457	0.00
943	LVMH Moet Hennessy Louis Vuitton	620,478	0.01	34,763	Alcoa	1,730,502	0.02
1,054	Pernod Ricard	196,023	0.00	1,443	Align Technology	359,249	0.00
1,500	Schneider Electric	181,278	0.00	9,140	Alphabet	1,015,362	0.01
4,057	TotalEnergies	205,576	0.01	1,800	Alphabet	198,252	0.00
				180,700	Altus Power	1,906,385	0.02
				27,502	Altus Power (Wts 12/1/2027)	78,381	0.00
Germany				6,874	Applied Materials	646,843	0.01
27,746	Commerzbank	183,425	0.00	26,416	Archer-Daniels-Midland	2,306,645	0.03
23,082	Covestro	691,835	0.01				
10,909	Deutsche Telekom	206,313	0.00				
37,574	Evonik Industries	704,064	0.01				
181,632	Fresenius	4,497,329	0.05				
18,675	KION	754,795	0.01				
51,652	Mercedes-Benz	2,931,997	0.03				
21,292	Porsche Automobil	1,514,514	0.02				

^{**}Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[†]Investment in connected party fund, see further information in Note 10.

All or a portion of this security represents a security on loan.

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
303,507	Astra Space	273,156	0.00	11,486	Kinder Morgan	208,184	0.00
12,672	Aurora Innovation (Wts 31/12/2028)	4,055	0.00	134,037	Latch (4/6/2026)	20,106	0.00
59,157	Blend Labs	182,795	0.00	7,134	McDonald's	1,813,819	0.02
264	Booking	504,768	0.01	5,624	Microchip Technology	364,773	0.00
1,577	Broadcom	796,322	0.01	5,088	Micron Technology	286,353	0.00
14,455	Caesars Entertainment	634,575	0.01	171	Morgan Stanley	14,487	0.00
177,419	California Resources	8,682,886	0.10	25,880	Mr Cooper	1,096,018	0.01
106,424	Cano Health (Wts 3/6/2026)	159,636	0.00	2,892	NetApp	208,976	0.00
1,038	Caterpillar	193,286	0.00	1,521	Nucor	200,437	0.00
19,919	Century Communities	938,982	0.01	5,992	NVIDIA	917,315	0.01
23,824	CF Industries	2,454,587	0.03	298,087	Offerpad	465,016	0.01
1,878	CH Robinson Worldwide	213,998	0.00	92,223	Offerpad Solutions (Wts 1/9/2026)	17,716	0.00
32,343	Chesapeake Energy	3,154,736	0.04	5,173	Otis Worldwide	375,922	0.01
1,323	Chesapeake Energy (Wts 9/2/2026)	98,590	0.00	107,759	Park Hotels & Resorts	1,528,023	0.02
5,066	Chevron	796,324	0.01	32,025	Pear Therapeutics (Wts 1/12/2026)	4,810	0.00
5,559	Climate Real Impact Solutions II Acquisition (Wts 31/12/2027)	584	0.00	77,818	Pivotal Investment III	766,507	0.01
2,074	Consolidated Edison	204,227	0.00	232,160	Planet Labs PBC	1,286,166	0.01
32,427	Coupage	555,474	0.01	18,445	Raymond James Financial	1,930,823	0.02
6,847	Crowdstrike	1,312,228	0.01	180,213	Rocket Lab USA	1,030,818	0.01
11,973	Datadog	1,301,525	0.01	14,854	Salesforce	2,382,136	0.03
23,948	Devon Energy	1,669,894	0.02	154,796	Sarcos Technology and Robotics	509,279	0.01
228,398	DiamondRock Hospitality	2,028,174	0.02	375,884	Sarcos Technology and Robotics (Wts 24/9/2026)	135,356	0.00
6,090	Domino's Pizza	2,302,446	0.02	614	SBA Communications	201,429	0.00
3,838	Dow	194,702	0.00	28,124	Science Strategic Acquisition Alpha (Wts 31/12/2027)	1,969	0.00
68,245	Dynatrace	2,645,176	0.03	1,244	Sempra Energy	206,840	0.00
3,057	Edison International	210,841	0.01	227,107	Service Properties Trust	1,560,225	0.02
73,253	Element Solutions	1,371,296	0.02	1,255	ServiceNow	557,659	0.01
3,597	Eli Lilly	1,106,797	0.01	325,291	Sonder	600,162	0.01
9,128	Embark Technology (Wts 31/12/2027)	1,044	0.00	79,119	Starwood Property Trust	1,816,572	0.02
40,560	EQT	1,906,320	0.02	98,314	Sunstone Hotel Investors	1,087,353	0.01
60,140	Evgo (Wts 15/9/2025)	129,301	0.01	82,145	Symbotic	1,010,384	0.01
191,837	Excelerate Energy	4,747,966	0.05	6,596	Target Hospitality (15/3/2024)	25,988	0.00
21,461	Exxon Mobil	2,025,489	0.02	51,669	Taylor Morrison Home	1,330,993	0.01
48,550	Ford Motor	748,156	0.01	2,772	Tesla	773,139	0.01
34,018	Forestar	431,348	0.00	50,007	Tishman Speyer Innovation II	492,569	0.01
45,112	Freepoint-McMoRan	1,324,940	0.01	10,001	Tishman Speyer Innovation II (Wts 31/12/2027)	1,200	0.00
5,572	Generac	1,244,729	0.01	56,257	Toast	1,073,946	0.01
13,401	General Motors	522,505	0.01	6,054	United Rentals	1,773,035	0.02
20,031	Gores VIII (Wts 31/12/2027)	12,024	0.00	3,053	UnitedHealth	1,604,138	0.02
87,166	Green Plains	3,147,564	0.04	1,866	Valero Energy	215,486	0.00
62,128	Halliburton	1,852,657	0.02	61,960	Volta (Wts 26/8/2026)	37,158	0.00
4,655	HCA Healthcare	935,003	0.01	22,214	Western Digital	941,651	0.01
687	Home Depot	199,450	0.00	5,700	Weyerhaeuser	195,054	0.00
888	Humana	433,078	0.00	57,220	WillScot Mobile Mini	2,316,266	0.03
84,000	Informatica	1,879,080	0.02				
5,359	Intuit	2,341,508	0.03				
3,322	IQVIA	723,598	0.01				
7,367	Juniper Networks	213,459	0.00				

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)		
125,921	Xenia Hotels & Resorts	2,039,920	0.03	USD 600,000	Li & Fung 4.375% 4/10/2024	558,492	0.01		
4,439	XPO Logistics	236,377	0.00	HKD 4,062,966	REXLot 4.5% 17/4/2019***	64,709	0.00		
		108,583,834	1.22	HKD 348,254	REXLot 6% 28/4/2017***	14,792	0.00		
Total Common / Preferred Stocks (Shares) & Warrants				143,823,231	1.60	USD 655,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	555,500	0.01
BONDS									
Angola									
USD 2,246,000	Angolan Government International Bond 8.75% 14/4/2032	1,841,720	0.02	Brazil					
Argentina									
USD 2,325,496	Argentine Republic Government International Bond 1.5% 9/7/2035	520,911	0.01	USD 205,000	Banco Bradesco 3.2% 27/1/2025	197,774	0.00		
USD 4,449,085	Generacion Mediterraneo / Central Termica Roca 9.875% 1/12/2027	2,969,542	0.03	USD 1,419,000	Banco Votorantim 4% 24/9/2022	1,418,305	0.01		
USD 1,012,820	Genneia 8.75% 2/9/2027	951,149	0.01	USD 1,326,000	Oi 10% 27/7/2025	609,960	0.01		
USD 3,003,000	YPF 7% 15/12/2047	1,636,635	0.02						
				6,078,237	0.07	2,226,039		0.02	
Australia									
USD 78,000	FMG Resources August 2006 Pty 4.5% 15/9/2027	71,094	0.00	British Virgin Islands					
USD 3,310,000	FMG Resources August 2006 Pty 6.125% 15/4/2032	3,073,368	0.03	USD 624,000	Champion Path 4.85% 27/1/2028	419,144	0.00		
USD 187,500	Linc Energy 0% 10/4/2018***	5,625	0.00	USD 489,426	Easy Tactic 7.5% 11/7/2028	58,702	0.00		
USD 282,000	National Australia Bank 3.375% 14/1/2026	274,739	0.00	USD 338,000	Fortune Star BVI 5% 18/5/2026	173,411	0.00		
				3,424,826	0.03	USD 400,000	Fortune Star BVI 5.95% 19/10/2025	215,884	0.00
Austria									
EUR 2,200,000	ams-OSRAM 0% 5/3/2025	1,755,234	0.02	USD 200,000	Greenland Global Investment 6.125% 22/4/2023	96,000	0.00		
EUR 2,400,000	ams-OSRAM 2.125% 3/11/2027	1,717,700	0.02	USD 1,853,000	Knight Castle Investments 7.99% 23/1/2023	1,336,013	0.02		
EUR 1,346,000	ams-OSRAM 6% 31/7/2025*	1,260,924	0.01	USD 282,000	New Metro Global 4.8% 15/12/2024	143,945	0.00		
EUR 2,600,000	BAWAG 2.375% 26/3/2029*	2,506,414	0.03	USD 920,000	NWD Finance BVI 4.125% 10/12/2170	712,512	0.01		
USD 3,036,000	BRF 4.35% 29/9/2026	2,776,741	0.03	USD 840,000	NWD MTN 4.125% 18/7/2029	705,587	0.01		
EUR 600,000	Erste Bank 6.5% 15/10/2170	592,005	0.01	USD 242,000	RKPF Overseas 2019 A 6% 4/9/2025	104,060	0.00		
USD 1,355,000	Klabin Austria 3.2% 12/1/2031	1,075,328	0.01	USD 369,000	RKPF Overseas 2019 A 6.7% 30/9/2024	212,092	0.00		
EUR 4,500,000	Lenzing 5.75% 7/12/2170	4,288,547	0.05	USD 164,540	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	160,218	0.00		
EUR 15,091,000	Republic of Austria Government Bond 2.1% 20/9/2117	12,887,229	0.14	USD 493,620	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	480,654	0.00		
USD 2,335,000	Suzano Austria 3.125% 15/1/2032	1,849,343	0.02	USD 850,000	Studio City Finance 5% 15/1/2029	459,000	0.01		
USD 780,000	Suzano Austria 3.75% 15/1/2031	663,002	0.01	USD 1,080,000	TSMC Global 4.625% 22/7/2032	1,085,000	0.01		
USD 1,109,000	Suzano Austria 5% 15/1/2030	1,039,743	0.01						
USD 699,000	Suzano Austria 5.75% 14/7/2026	713,183	0.01	6,362,222				0.06	
				33,125,393	0.37	Canada			
Belgium									
EUR 1,400,000	House of Finance 4.375% 15/7/2026*	1,401,304	0.02	USD 98,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	87,882	0.00		
EUR 3,900,000	Solvay 2.5% 2/3/2171*	3,361,493	0.04	USD 1,830,395	Air Canada 2015-2 Class B Pass Through Trust 5% 15/6/2025	1,779,648	0.02		
EUR 7,700,000	Solvay 4.25% 4/3/2171	7,551,948	0.08	USD 1,378,000	Bausch Health 4.875% 1/6/2028	972,027	0.01		
				12,314,745	0.14	USD 563,000	Bausch Health 5.5% 1/11/2025	469,733	0.01
Bermuda									
USD 1,486,246	Digicel 8% 1/4/2025	964,856	0.01	USD 65,000	Bausch Health 5.75% 15/8/2027	47,782	0.00		
USD 900,000	Geopark 5.5% 17/1/2027	788,733	0.01	USD 3,452,000	Bausch Health 6.125% 1/2/2027	2,645,388	0.03		
				1,159,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	619,413	0.01		
				3,500,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	1,036,022	0.01		
					Canadian National Railway 2.75% 1/3/2026	3,359,797	0.04		

*All or a portion of this security represents a security on loan.
**This security is in default, see Note 2(b).

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 1,504,000	Canadian National Railway 4.4% 5/8/2052	1,465,210	0.01	USD 1,460,000	AGL CLO 7 5.612% 15/7/2034	1,375,251	0.02
EUR 2,834,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	2,633,212	0.03	USD 500,000	AGL CLO 7 8.862% 15/7/2034	466,061	0.01
USD 1,250,000	First Quantum Minerals 6.875% 1/3/2026	1,214,760	0.01	USD 250,000	AGL CLO 9 6.41% 20/1/2034	237,141	0.00
USD 800,000	First Quantum Minerals 7.5% 1/4/2025	793,875	0.01	USD 1,030,000	AGL CLO 9 9.97% 20/1/2034	945,350	0.01
USD 2,310,000	Frontera Energy 7.875% 21/6/2028	1,884,775	0.02	USD 700,000	Ahli United Sukuk 3.875% 17/12/2120	642,517	0.01
USD 162,000	Masonite International 5.375% 1/2/2028	150,321	0.00	USD 250,000	AIMCO CLO Series 2015-A 4.34% 17/10/2034	240,720	0.00
USD 2,099,000	Mattamy 4.625% 1/3/2030	1,697,202	0.02	USD 250,000	AIMCO CLO Series 2017-A 5.86% 20/4/2034	233,379	0.00
USD 1,813,000	Mattamy 5.25% 15/12/2027	1,599,042	0.02	USD 1,560,000	Allegro CLO II-S 4.882% 21/10/2028	1,509,117	0.02
USD 500,000	MEGlobal Canada 5.875% 18/5/2030	524,200	0.00	USD 2,270,000	Allegro CLO II-S 5.732% 21/10/2028	2,160,610	0.02
USD 1,629,000	NOVA Chemicals 4.875% 1/6/2024	1,566,404	0.02	USD 370,000	Allegro CLO IV 4.062% 15/1/2030	361,044	0.00
USD 2,078,000	Rockpoint Gas Storage Canada 7% 31/3/2023	2,063,194	0.02	USD 250,000	Allegro CLO VI 3.87% 17/1/2031	248,357	0.00
USD 5,106,000	Rogers Communications 2.95% 15/3/2025	4,943,308	0.06	USD 500,000	Allegro CLO XI 4.588% 19/1/2033	489,346	0.01
USD 317,000	Royal Bank of Canada 0.65% 29/7/2024	297,786	0.00	USD 690,000	Allegro CLO XI 5.738% 19/1/2033	664,350	0.01
USD 819,000	Royal Bank of Canada 0.75% 7/10/2024	763,781	0.01	USD 4,065,000	ALM VII 0% 15/10/2116	2,642	0.00
USD 155,000	Royal Bank of Canada 1.2% 27/4/2026	139,703	0.00	USD 530,000	AMMC CLO 21 4.038% 2/11/2030	526,452	0.01
USD 1,696,000	Royal Bank of Canada 3.97% 26/7/2024	1,693,437	0.02	USD 2,350,000	ANCHORAGE CAPITAL CLO 1-R 3.445% 13/4/2031	2,318,807	0.03
USD 175,000	Thomson Reuters 3.35% 15/5/2026	170,012	0.00	USD 840,000	Anchorage Capital CLO 2013- 1 3.705% 13/10/2030	834,670	0.01
USD 3,540,000	Toronto-Dominion Bank/The 1.95% 12/1/2027	3,217,236	0.04	USD 1,070,000	Anchorage Capital CLO 2013- 1 4.105% 13/10/2030	1,045,956	0.01
USD 612,000	Toronto-Dominion Bank/The 2% 10/9/2031	499,633	0.01	USD 340,000	Anchorage Capital CLO 2013- 1 4.605% 13/10/2030	330,637	0.00
USD 2,750,000	Toronto-Dominion Bank/The 2.35% 8/3/2024	2,687,758	0.03	USD 417,000	Anchorage Capital CLO 2013- 1 5.655% 13/10/2030	391,740	0.00
USD 325,000	Toronto-Dominion Bank/The 2.8% 10/3/2027	305,651	0.00	USD 795,223	Anchorage Capital CLO 3-R 3.843% 28/1/2031	786,618	0.01
		41,328,192	0.46	USD 1,650,000	Anchorage Capital CLO 3-R 4.293% 28/1/2031	1,611,338	0.02
	Cayman Islands			USD 1,420,000	Anchorage Capital CLO 4-R 3.843% 28/1/2031	1,404,631	0.02
USD 500,000	522 Funding CLO 2018-3A 4.76% 20/10/2031	471,827	0.01	USD 1,500,000	Anchorage Capital CLO 4-R 4.643% 28/1/2031	1,421,228	0.02
USD 3,337,525	ACAS CLO 2015-1 3.63% 18/10/2028	3,286,825	0.04	USD 5,223,000	Anchorage Capital CLO 5-R 3.962% 15/1/2030	5,114,090	0.06
USD 500,000	ACAS CLO 2015-1 4.34% 18/10/2028	481,493	0.01	USD 1,300,000	Anchorage Capital CLO 5-R 4.362% 15/1/2030	1,263,015	0.01
USD 3,870,000	ACAS CLO 2015-1 4.94% 18/10/2028	3,673,102	0.04	USD 700,000	Apidos CLO XII 3.592% 15/4/2031	690,666	0.01
USD 299,000	Agile 5.75% 2/1/2025	122,590	0.00	USD 1,040,000	Apidos CLO XV 3.72% 20/4/2031	1,022,580	0.01
USD 322,000	Agile 7.875% 31/1/2171	83,720	0.00	USD 250,000	Apidos CLO XXXI 4.062% 15/4/2031	239,448	0.00
USD 250,000	AGL CLO 11 8.872% 15/4/2034	233,499	0.00	USD 250,000	Apidos CLO XXXII 5.11% 20/1/2033	238,257	0.00
USD 375,000	AGL CLO 3 5.812% 15/1/2033	352,814	0.00	USD 300,000	Apidos CLO XXXII 6.21% 20/1/2033	293,274	0.00
USD 410,000	AGL CLO 5 4.11% 20/7/2034	391,794	0.00	USD 375,000	Apidos CLO XXXV 8.46% 20/4/2034	345,114	0.00
USD 4,700,000	AGL CLO 5 4.41% 20/7/2034	4,517,192	0.05				
USD 2,150,000	AGL CLO 5 9.16% 20/7/2034	2,002,268	0.02				

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 1,570,000	Apidos CLO XXXVII 9.059% 22/10/2034	1,463,030	0.02	USD 7,155,000	CBAM 2017-1 3.96% 20/7/2030	7,097,354	0.08
USD 1,280,000	Apidos CLO XXXVIII 10.482% 21/1/2034	1,208,962	0.01	USD 750,000	CBAM 2017-1 5.11% 20/7/2030	728,128	0.01
USD 1,745,000	Arabian Centres Sukuk 5.375% 26/11/2024	1,668,028	0.02	USD 200,000	Central China Real Estate 7.25% 13/8/2024	69,000	0.00
USD 1,036,000	Arabian Centres Sukuk II 5.625% 7/10/2026	941,615	0.01	USD 590,000	China Aoyuan 5.98% 18/8/2025	39,464	0.00
USD 375,000	ARES XLV CLO 4.562% 15/10/2030	361,672	0.00	USD 1,027,000	China Aoyuan 6.2% 24/3/2026	69,322	0.00
USD 1,500,000	Ares XXXVII CLO 3.682% 15/10/2030	1,486,956	0.02	USD 1,300,000	China Aoyuan 6.35% 8/2/2024	87,750	0.00
USD 250,000	ASSURANT CLO 3.75% 20/4/2031	246,203	0.00	USD 2,842,000	China Aoyuan 7.95% 19/2/2023	194,059	0.00
USD 1,790,000	Bain Capital Credit CLO 2018- 2 3.818% 19/7/2031	1,766,170	0.02	USD 341,000	China Aoyuan 8.5% 23/1/2022***	23,018	0.00
USD 2,740,000	Bain Capital Credit CLO 2021- 3 5.883% 24/7/2034	2,547,564	0.03	USD 1,264,000	China Evergrande 7.5% 28/6/2023	94,114	0.00
USD 430,000	Bain Capital Credit CLO 2021- 4 3.88% 20/10/2034	419,134	0.00	USD 800,000	China Evergrande 8.25% 23/3/2022***	58,550	0.00
USD 250,000	Ballyrock CLO 14 5.01% 20/1/2034	238,787	0.00	USD 663,000	China SCE 7.375% 9/4/2024	201,855	0.01
USD 1,410,000	Ballyrock CLO 2020-2 8.86% 20/10/2031	1,297,005	0.01	USD 750,000	CIFC Funding 2012-II-R 3.96% 20/1/2028	738,669	0.01
USD 1,060,000	Bardot CLO 5.759% 22/10/2032	993,416	0.01	USD 850,000	CIFC Funding 2013-III-R 4.633% 24/4/2031	813,637	0.01
USD 1,000,000	Barings Clo 2015-II 3.9% 20/10/2030	990,945	0.01	USD 250,000	CIFC Funding 2014 3.84% 18/1/2031	247,106	0.00
USD 508,651	Barings CLO 2018-III 3.66% 20/7/2029	503,045	0.01	USD 250,000	CIFC Funding 2014-II-R 5.583% 24/4/2030	235,286	0.00
USD 30,000	Bean Creek CLO 8.46% 20/4/2031	26,505	0.00	USD 3,530,000	CIFC Funding 2017-I 4.432% 23/4/2029	3,474,366	0.04
USD 750,000	Benefit Street Partners CLO V-B 3.8% 20/4/2031	739,402	0.01	USD 2,730,000	CIFC Funding 2017-II 5.182% 23/4/2029	2,671,960	0.03
USD 2,010,000	Benefit Street Partners CLO VIII 3.81% 20/1/2031	1,992,473	0.02	USD 1,000,000	CIFC Funding 2017-III 3.66% 20/4/2030	989,068	0.01
USD 2,666,649	BlueMountain CLO 2013- 2 3.939% 22/10/2030	2,640,781	0.03	USD 250,000	CIFC Funding 2017-IV 4.333% 24/10/2030	242,700	0.00
USD 530,000	BlueMountain CLO 2015- 3 3.71% 20/4/2031	522,867	0.01	USD 250,000	CIFC Funding 2017-V 3.92% 16/11/2030	247,903	0.00
USD 1,000,000	Brookside Mill CLO 2013- 1 4.09% 17/1/2028	996,244	0.01	USD 600,000	CIFC Funding 2017-V 5.59% 16/11/2030	551,271	0.01
USD 500,000	Brookside Mill CLO 2013- 1 5.39% 17/1/2028	484,120	0.01	USD 5,640,000	CIFC Funding 2018-II 3.75% 20/4/2031	5,567,837	0.06
USD 250,000	Canyon CLO 2018-1 3.582% 15/7/2031	245,748	0.00	USD 250,000	CIFC Funding 2018-III 4.31% 20/4/2031	243,538	0.00
USD 370,000	Canyon CLO 2020-3 9.762% 15/1/2034	339,330	0.00	USD 250,000	CIFC Funding 2018-IV 5.512% 15/1/2032	239,205	0.00
USD 500,000	Carbone Clo 3.85% 20/1/2031	493,125	0.01	USD 383,000	CIFI 5.95% 20/10/2025	197,245	0.00
USD 2,013,877	Carlyle Global Market Strategies CLO 2014-1 3.71% 17/4/2031	1,980,145	0.02	USD 300,000	CIFI 6.45% 7/11/2024	169,500	0.00
USD 10,400	Carlyle Global Market Strategies CLO 2015-4 11.21% 20/7/2032	10,308	0.00	USD 250,000	Clear Creek CLO 3.91% 20/10/2030	247,108	0.00
USD 4,500,000	CARLYLE US CLO 2017- 4 3.692% 15/1/2030	4,459,041	0.05	USD 1,400,000	Clear Creek CLO 5.66% 20/10/2030	1,314,755	0.01
USD 750,000	CarVal CLO I 5.63% 16/7/2031	694,059	0.01	USD 1,375,000	Clear Creek CLO 9.01% 20/10/2030	1,215,921	0.01
USD 790,000	CarVal CLO I 8.51% 16/7/2031	711,343	0.01	USD 430,000	Country Garden 2.7% 12/7/2026	197,800	0.00
USD 350,000	Cayuga Park CLO 4.39% 17/7/2034	330,883	0.00	USD 4,500,000	Deer Creek Clo 2017-1 3.89% 20/10/2030	4,456,800	0.05
				USD 500,000	Deer Creek Clo 2017-1 4.36% 20/10/2030	482,658	0.01
				USD 500,000	Deer Creek Clo 2017-1 9.06% 20/10/2030	447,400	0.01
				USD 1,105,000	DP World Salaam 6% 1/1/2171	1,102,940	0.01

***This security is in default, see Note 2(b).

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 10,667,000	Dryden 53 CLO 3.632% 15/1/2031	10,551,378	0.12	USD 4,901,000	Grupo Aval 4.375% 4/2/2030	3,968,352	0.04
USD 482,663	Dryden XXVI Senior Loan Fund 3.412% 15/4/2029	476,564	0.01	USD 1,235,000	Grupo Aval 4.75% 26/9/2022	1,233,277	0.01
USD 6,206,000	Dryden XXVIII Senior Loan Fund 4.105% 15/8/2030	6,147,715	0.07	USD 320,000	Highbridge Loan Management 12-2018 3.99% 18/7/2031	310,707	0.00
USD 1,000,000	Eaton Vance CLO 2018- 1 4.712% 15/10/2030	953,949	0.01	USD 650,000	Highbridge Loan Management 12-2018 7.89% 18/7/2031	584,940	0.01
USD 1,577,000	Elevation CLO 2018-10 4.61% 20/10/2031	1,527,761	0.02	USD 80,000	Highbridge Loan Management 7-2015 4.605% 15/3/2027	78,241	0.00
USD 1,781,000	Fantasia 0% 5/7/2022***	166,390	0.00	USD 997,000	Hilong 9.75% 18/11/2024	418,740	0.01
USD 925,000	Fantasia 6.95% 17/12/2021***	86,894	0.00	USD 2,810,790	HPS Loan Management 6-2015 3.832% 5/2/2031	2,786,200	0.03
USD 794,000	Fantasia 9.25% 28/7/2023	77,415	0.00	USD 1,924,000	IHS 5.625% 29/11/2026	1,663,870	0.02
USD 2,580,000	Fantasia 11.75% 17/4/2022***	239,566	0.01	USD 1,210,000	IHS 6.25% 29/11/2028	1,031,525	0.01
USD 411,000	Fantasia 11.875% 1/6/2023	40,073	0.00	USD 424,000	KWG 5.875% 10/11/2024	63,600	0.00
USD 250,000	Galaxy XXII CLO 3.94% 16/4/2034	244,129	0.00	USD 300,000	KWG 7.4% 5/3/2024	46,500	0.00
USD 441,555	Galaxy XXIII CLO 3.653% 24/4/2029	436,816	0.00	USD 750,000	LCM XIV 3.75% 20/7/2031	736,189	0.01
USD 250,000	Generafe CLO 2 3.909% 22/1/2031	246,713	0.00	USD 418,700	LCM XXI 3.59% 20/4/2028	413,483	0.00
USD 928,021	Generafe CLO 3 3.96% 20/10/2029	920,862	0.01	USD 130,391	LoanCore 2018-CRE1 Issuer 3.521% 15/5/2028	130,469	0.00
USD 5,995,000	Generafe CLO 3 4.46% 20/10/2029	5,759,024	0.06	USD 2,794,132	Loanpal Solar Loan 2021- 1 2.29% 20/1/2048	2,395,671	0.03
USD 4,240,000	Generafe CLO 3 6.31% 20/10/2029	4,032,517	0.04	USD 600,000	Madison Park Funding XIII 4.638% 19/4/2030	582,982	0.01
USD 1,520,000	Generafe CLO 3 9.11% 20/10/2029	1,427,516	0.02	USD 618,898	Madison Park Funding XLI 3.589% 22/4/2027	612,113	0.01
USD 730,000	Generafe CLO 3 9.96% 20/10/2029	594,921	0.01	USD 1,385,000	Madison Park Funding XLI 4.409% 22/4/2027	1,344,763	0.02
USD 2,090,000	Gilbert Park CLO 4.462% 15/10/2030	2,006,615	0.02	USD 700,000	Madison Park Funding XXX 7.462% 15/4/2029	621,770	0.01
USD 2,717,000	Gilbert Park CLO 5.462% 15/10/2030	2,582,948	0.03	USD 250,000	Marble Point CLO XVII 6.46% 20/4/2033	228,786	0.00
USD 500,000	Goldentree Loan Management US CLO 1 3.73% 20/4/2034	484,503	0.01	USD 256,000	Melco Resorts Finance 5.375% 4/12/2029	169,600	0.00
USD 460,000	Goldentree Loan Management US CLO 5 4.26% 20/10/2032	441,835	0.01	USD 200,000	Melco Resorts Finance 5.625% 17/7/2027	143,127	0.00
USD 691,086	GoldenTree Loan Opportunities IX 3.916% 29/10/2029	686,722	0.01	USD 648,000	MGM China 4.75% 1/2/2027	509,684	0.01
USD 1,166,000	Goldentree Loan Opportunities X 3.83% 20/7/2031	1,151,422	0.01	USD 1,851,000	Modern Land China 9.8% 11/4/2023	305,415	0.01
USD 1,255,000	Goldentree Loan Opportunities XI 3.81% 18/1/2031	1,244,535	0.01	USD 850,000	Neuberger Berman Loan Advisers CLO 34 4.227% 20/1/2035	824,446	0.01
USD 2,510,000	Goldentree Loan Management US CLO 1 7.46% 20/1/2033	2,158,002	0.02	USD 250,000	Neuberger Berman Loan Advisers CLO 39 9.91% 20/1/2032	242,626	0.00
USD 2,610,000	Goldentree Loan Management US CLO 1 8.06% 20/10/2034	2,336,305	0.03	USD 250,000	Neuberger Berman Loan Advisers CLO 46 4.36% 20/1/2036	236,734	0.00
USD 1,400,000	Goldentree Loan Management US CLO 1 10.46% 20/10/2034	1,343,821	0.02	USD 250,000	Ocean Trails Clo X 4.312% 15/10/2034	239,321	0.00
USD 500,000	Golub Capital Partners CLO 53B 9.41% 20/7/2034	457,300	0.01	USD 460,000	OCP CLO 2014-5 3.846% 26/4/2031	453,879	0.01
USD 2,900,000	Golub Capital Partners CLO 55B 9.27% 20/7/2034	2,637,527	0.03	USD 1,320,000	OCP CLO 2014-5 5.666% 26/4/2031	1,183,166	0.01
USD 3,590,000	Great Lakes CLO 2019-1 4.072% 15/7/2031	3,537,582	0.04	USD 1,100,000	OCP CLO 2014-7 4.36% 20/7/2029	1,072,193	0.01
USD 364,391	Grippen Park CLO 3.97% 20/1/2030	361,473	0.00	USD 1,170,000	OCP CLO 2014-7 5.106% 20/7/2029	1,085,596	0.01

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 360,000	OCF CLO 2017-14 4.934% 20/11/2030	344,549	0.00	USD 1,000,000	Rockford Tower CLO 2018- 1 4.084% 20/5/2031	986,858	0.01
USD 250,000	Octagon Investment Partners 18-R 3.7% 16/4/2031	246,319	0.00	USD 1,250,000	Rockford Tower CLO 2018- 1 4.704% 20/5/2031	1,212,781	0.01
USD 1,144	Odebrecht Offshore Drilling Finance 7.72% 1/12/2026	277	0.00	USD 341,000	Rockford Tower CLO 2018- 2 3.87% 20/10/2031	335,940	0.00
USD 1,433,000	OHA Loan Funding 2013- 2 3.998% 23/5/2031	1,416,355	0.02	USD 813,000	Rockford Tower CLO 2018- 2 4.51% 20/10/2031	788,103	0.01
USD 290,000	OZLM Funding IV 4.459% 22/10/2030	284,546	0.00	USD 836,000	Ronshine China 7.1% 25/1/2025	58,520	0.00
USD 3,200,000	OZLM VI 0% 17/4/2031	460,160	0.01	USD 200,000	Ronshine China 7.35% 15/12/2023	14,000	0.00
USD 300,000	OZLM VI 4.49% 17/4/2031	289,731	0.00	USD 1,500,000	RR 19 9.012% 15/10/2035	1,384,757	0.02
USD 500,000	OZLM VII 4.34% 17/7/2029	482,594	0.01	USD 250,000	RR 3 3.602% 15/1/2030	246,982	0.00
USD 815,000	OZLM VIII 5.89% 17/10/2029	782,665	0.01	USD 2,000,000	RR 4 4.062% 15/4/2030	1,938,717	0.02
USD 250,000	OZLM XII 4.382% 30/4/2027	248,373	0.00	USD 719,000	Sands China 4.875% 18/6/2030*	578,795	0.01
USD 250,000	OZLM XX 4.36% 20/4/2031	240,314	0.00	USD 300,000	Seazen 6% 12/8/2024	131,759	0.00
USD 580,000	Palmer Square CLO 2014- 1 3.87% 17/1/2031	574,600	0.01	USD 250,000	Seneca Park CLO 2014-1 0% 17/7/2026	388	0.00
USD 1,840,000	Palmer Square CLO 2018- 1 3.77% 18/4/2031	1,814,217	0.02	USD 3,103,015	Shackleton 2013-III CLO 3.632% 15/7/2030	3,059,413	0.03
USD 500,000	Palmer Square CLO 2018- 2 4.39% 16/7/2031	487,571	0.01	USD 220,000	Shelf Drilling 8.875% 15/11/2024	220,000	0.00
USD 460,000	Palmer Square CLO 2020- 3 4.505% 15/11/2031	443,263	0.01	USD 787,000	Shimao 3.45% 11/1/2031	108,213	0.00
USD 330,000	Parallel 2015-1 4.46% 20/7/2027	324,508	0.00	USD 1,719,000	Shimao 4.6% 13/7/2030	236,362	0.00
USD 1,350,000	Park Avenue Institutional Advisers CLO 2016-1 8.808% 23/8/2031	1,210,858	0.01	USD 200,000	Shui On Development 5.5% 3/3/2025	150,608	0.00
USD 1,049,714	Pearl II 6% 29/12/2049	40,750	0.00	USD 300,000	Shui On Development 5.75% 12/11/2023	271,500	0.01
USD 836,000	Pearl III 9% 22/10/2025	313,868	0.01	USD 3,146,358	Silver Creek CLO 3.95% 20/7/2030	3,122,618	0.03
USD 500,000	Pikes Peak CLO 1 3.963% 24/7/2031	492,662	0.01	USD 750,000	Silver Creek CLO 6.06% 20/7/2030	710,434	0.01
USD 375,000	Pikes Peak Clo 4 5.762% 15/7/2034	351,377	0.00	USD 774,000	Sinic 0% 18/6/2022**	22,489	0.00
USD 500,000	Pikes Peak CLO 6 9.391% 18/5/2034	468,807	0.01	USD 2,680,000	Sitka 6.75% 6/7/2026	2,551,891	0.03
USD 1,290,000	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	1,254,665	0.01	USD 58,539	SPARC EM SPC Panama Metro Line 2 SP 0% 5/12/2022	57,606	0.00
USD 565,000	Redsun Properties 7.3% 13/1/2025	37,855	0.00	USD 330,000	Steele Creek Clo 2017-1 3.762% 15/10/2030	324,967	0.00
USD 785,000	Redsun Properties 9.7% 16/4/2023	66,725	0.00	USD 2,213,000	Strata CLO I 0% 15/1/2118	1,201,438	0.01
USD 1,000,000	Regatta IX Funding 4.54% 17/4/2030	986,186	0.01	USD 410,000	Strata CLO I 9.592% 15/1/2031	386,860	0.00
USD 2,180,000	Regatta IX Funding 5.19% 17/4/2030	2,130,127	0.02	USD 624,000	Sunac China 6.5% 10/1/2025	90,480	0.00
USD 500,000	Regatta IX Funding 6.64% 17/4/2030	495,414	0.01	USD 490,000	Symphony CLO XXIII 4.512% 15/1/2034	468,600	0.01
USD 1,230,000	Regatta VIII Funding 4.44% 17/10/2030	1,202,043	0.01	USD 490,000	Symphony CLO XXIII 8.662% 15/1/2034	459,045	0.01
USD 910,000	Regatta VIII Funding 5.94% 17/10/2030	842,407	0.01	USD 263,000	Tiaa Clo III 3.89% 16/1/2031	260,662	0.00
USD 250,000	Regatta XVI Funding 4.562% 15/1/2033	245,924	0.00	USD 750,000	Tiaa Clo III 4.24% 16/1/2031	719,475	0.01
USD 500,000	Regatta XVI Funding 6.412% 15/1/2033	469,430	0.01	USD 2,750,000	TICP CLO IX 3.85% 20/1/2031	2,725,714	0.03
USD 10,872,992	Rockford Tower CLO 2017- 3 3.9% 20/10/2030	10,785,342	0.12	USD 500,000	TICP CLO XI 3.89% 20/10/2031	491,571	0.01
				USD 334,000	Times China 5.75% 14/1/2027*	50,100	0.00
				USD 200,000	Times China 6.75% 16/7/2023	47,000	0.00
				GBP 800,000	Trafford Centre Finance 2.561% 28/7/2035	752,231	0.01
				USD 4,470,300	Transocean Phoenix 2 7.75% 15/10/2024	4,342,494	0.05
				USD 398,700	Transocean Proteus 6.25% 1/12/2024	384,062	0.00

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 351,000	TRESTLES CLO II 4.453% 25/7/2031	339,823	0.00	USD 8,547,000	Ecopetrol 6.875% 29/4/2030	7,927,342	0.09
USD 11,930,000	Triaxx Prime CDO 2006- 1.2061% 3/3/2039	78,046	0.00	USD 1,818,000	Empresas Publicas de Medellin 4.25% 18/7/2029	1,503,613	0.02
USD 950,000	TRINITAS CLO IV 4.14% 18/10/2031	925,565	0.01	USD 1,428,000	Empresas Publicas de Medellin 4.375% 15/2/2031	1,148,362	0.01
USD 590,000	Trinitas CLO XIV 4.783% 25/1/2034	570,477	0.01	USD 1,303,000	Oleoducto Central 4% 14/7/2027	1,130,353	0.01
USD 625,000	Trinitas CLO XIV 5.783% 25/1/2034	613,297	0.01	USD 1,590,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	1,363,027	0.02
USD 1,855,000	Voya CLO 2013-2 3.773% 25/4/2031	1,830,641	0.02	USD 1,499,000	Promigas / Gases del Pacifico 3.75% 16/10/2029*	1,285,018	0.01
USD 1,040,000	Voya CLO 2016-1 5.389% 20/1/2031	928,536	0.01	USD 1,951,000	Transportadora de Gas Internacional 5.55% 1/11/2028	1,879,764	0.02
USD 3,500,000	Voya Clo 2017-4 3.642% 15/10/2030	3,452,932	0.04			32,108,058	0.35
USD 234,000	Wynn Macau 5.125% 15/12/2029	164,385	0.00	Cote d'Ivoire (Ivory Coast)			
USD 280,000	Wynn Macau 5.5% 15/1/2026*	219,100	0.00	EUR 2,003,000	Ivory Coast Government International Bond 6.625% 22/3/2048	1,386,708	0.02
USD 200,000	Wynn Macau 5.5% 1/10/2027	146,500	0.00	Cyprus			
USD 1,000,000	York CLO 1 4.409% 22/10/2029	965,825	0.01	EUR 725,000	Bank of Cyprus 2.5% 24/6/2027	574,368	0.01
USD 250,000	York CLO 1 5.769% 22/10/2029	236,691	0.00	Denmark			
USD 760,000	Yuzhou 6% 25/10/2023	57,000	0.00	EUR 3,842,000	Danske Bank 1.5% 2/9/2030	3,469,860	0.04
USD 810,000	Yuzhou 8.375% 30/10/2024	60,750	0.00	EUR 400,000	Nykredit Realkredit 4.125% 15/4/2171	366,738	0.00
USD 720,000	Yuzhou 8.5% 4/2/2023	54,000	0.00			3,836,598	0.04
USD 1,955,000	Yuzhou 8.5% 26/2/2024	146,625	0.00	Ecuador			
USD 517,000	Zhenro Properties 6.63% 7/1/2026	25,850	0.00	USD 95,484	Ecuador Government International Bond 0% 31/7/2030	33,369	0.00
USD 3,429,000	ZTO Express Cayman 1.5% 1/9/2027	3,514,725	0.04	USD 534,131	Ecuador Government International Bond 1.5% 31/7/2040	188,674	0.00
		268,765,164	2.97	USD 1,165,440	Ecuador Government International Bond 2.5% 31/7/2035	459,005	0.01
Chile				USD 444,717	Ecuador Government International Bond 5.5% 31/7/2030	238,455	0.00
USD 2,630,000	VTR Comunicaciones 4.375% 15/4/2029	1,591,150	0.02			919,503	0.01
USD 1,326,000	VTR Comunicaciones 5.125% 15/1/2028	902,794	0.01	Finland			
		2,493,944	0.03	EUR 231,000	Citycon 4.496% 22/2/2171	174,573	0.00
China				EUR 1,525,000	Finnair 4.25% 19/5/2025	1,234,302	0.02
CNY 48,000,000	China Development Bank 3.3% 1/2/2024	7,082,098	0.08	EUR 200,000	SBB Treasury 0.75% 14/12/2028	128,834	0.00
USD 2,018,000	Prime Bloom 0% 5/7/2022***	338,015	0.00	EUR 1,200,000	SBB Treasury 1.125% 26/11/2029	771,019	0.01
USD 529,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	433,515	0.01			2,308,728	0.03
		7,853,628	0.09	France			
Colombia				EUR 7,771	Accor 0.7% 7/12/2027	330,728	0.00
USD 1,261,000	Colombia Government International Bond 4.125% 22/2/2042	796,952	0.01	EUR 1,500,000	Air France-KLM 3.875% 1/7/2026*	1,294,382	0.01
USD 2,031,000	Colombia Government International Bond 4.125% 15/5/2051	1,206,262	0.01	EUR 1,468,000	Altice France 2.125% 15/2/2025	1,329,112	0.01
USD 8,237,000	Colombia Government International Bond 4.5% 15/3/2029	7,228,235	0.08	EUR 2,739,000	Altice France 2.5% 15/1/2025*	2,497,756	0.03
USD 1,303,000	Colombia Telecomunicaciones 4.95% 17/7/2030	1,091,566	0.01	EUR 592,000	Altice France 4.125% 15/1/2029	471,361	0.01
COP 18,146,000,000	Colombian TES 7% 26/3/2031	3,027,350	0.03	EUR 952,000	Altice France 4.25% 15/10/2029*	757,080	0.01
COP 15,809,000,000	Colombian TES 7.25% 18/10/2034	2,520,214	0.03	EUR 6,484,000	Altice France 5.875% 1/2/2027*	5,901,945	0.07
				EUR 700,000	Arkema 1.5% 21/1/2171	612,414	0.01
				EUR 3,300,000	Banque Federative du Credit Mutuel 3.875% 16/6/2032	3,194,225	0.03
				USD 800,000	BNP Paribas 6.625% 25/9/2170	774,247	0.01

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USD 800,000	BNP Paribas 7.375% 19/2/2171*	805,871	0.01	EUR 278,173	FCT Noria 2021 1.159% 25/10/2049	268,185	0.00
USD 1,600,000	BNP Paribas 7.75% 16/2/2171	1,598,000	0.02	EUR 834,519	FCT Noria 2021 1.559% 25/10/2049	796,717	0.01
EUR 825,000	Burger King France 5.017% 1/11/2026	790,472	0.01	EUR 300,000	FCT Pixel 2021 2.218% 25/2/2038	287,212	0.01
EUR 879,000	CAB SELAS 3.375% 1/2/2028	736,418	0.01	EUR 1,338,000	Goldstory 5.375% 1/3/2026	1,181,106	0.01
USD 800,000	Carrefour 0% 14/6/2023	774,820	0.01	EUR 675,000	Goldstory 6.12% 1/3/2026*	627,798	0.01
EUR 1,300,000	Casino Guichard Perrachon 3.992% 31/1/2171	487,788	0.01	EUR 300,000	Harmony French Home Loans FCT 2021-1 1.468% 27/5/2061	286,901	0.00
EUR 1,358,000	Casino Guichard Perrachon 5.25% 15/4/2027	770,216	0.01	EUR 400,000	iliad 1.5% 14/10/2024	381,602	0.00
EUR 700,000	Casino Guichard Perrachon 6.625% 15/1/2026	432,919	0.01	EUR 800,000	iliad 1.875% 11/2/2028	669,877	0.01
EUR 1,399,000	CGG 7.75% 1/4/2027*	1,240,461	0.01	EUR 300,000	iliad 2.375% 17/6/2026	279,044	0.00
EUR 1,344,000	Chrome Bidco 3.5% 31/5/2028	1,182,342	0.01	EUR 920,000	iliad 5.125% 15/10/2026	873,811	0.01
EUR 1,715,000	CMA CGM 7.5% 15/1/2026	1,777,042	0.02	EUR 300,000	iliad 5.625% 15/10/2028	277,174	0.00
USD 300,000	Credit Agricole 4.75% 23/3/2171	235,636	0.00	EUR 12,306	Korian 0.875% 6/3/2027	545,625	0.01
USD 2,000,000	Danone 2.589% 2/11/2023	1,968,838	0.02	GBP 1,800,000	Korian 4.125% 15/6/2171	1,640,009	0.02
EUR 8,202,000	d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	6,631,426	0.07	EUR 1,100,000	La Financiere Atalian 4% 15/5/2024	1,047,943	0.01
EUR 800,000	Electricite de France 2.625% 1/6/2171	593,043	0.01	EUR 1,436,000	La Financiere Atalian 5.125% 15/5/2025	1,371,748	0.02
EUR 1,600,000	Electricite de France 2.875% 15/3/2171	1,278,551	0.02	GBP 2,570,000	La Financiere Atalian 6.625% 15/5/2025	2,856,322	0.03
EUR 200,000	Electricite de France 3% 3/12/2170	149,664	0.00	EUR 1,900,000	La Poste 3.125% 29/1/2171	1,768,332	0.02
EUR 4,600,000	Electricite de France 3.375% 15/9/2170	3,423,875	0.04	EUR 528,000	Loxam 3.25% 14/1/2025	492,102	0.01
EUR 2,100,000	Electricite de France 4% 4/10/2170	1,944,387	0.02	EUR 2,157,000	Loxam 3.75% 15/7/2026*	1,962,335	0.02
EUR 400,000	Electricite de France 5% 22/1/2171	359,255	0.00	EUR 400,000	Loxam 4.25% 15/4/2024*	390,700	0.00
EUR 3,000,000	Electricite de France 5.375% 29/1/2171*	2,830,219	0.03	EUR 1,306,000	Loxam 4.5% 15/2/2027*	1,195,329	0.01
GBP 2,600,000	Electricite de France 6% 29/7/2171	2,664,325	0.03	EUR 200,000	Loxam 5.75% 15/7/2027*	168,635	0.00
EUR 3,364,000	Faurecia 2.75% 15/2/2027*	2,778,414	0.03	EUR 575,000	Midco GB 7.75% 1/11/2027	554,562	0.01
EUR 600,000	Faurecia 3.125% 15/6/2026	534,176	0.01	EUR 400,000	Novafives 5% 15/6/2025*	267,995	0.00
EUR 783,000	Faurecia 3.75% 15/6/2028	648,110	0.01	EUR 1,800,000	Orano 2.75% 8/3/2028	1,623,570	0.02
EUR 160,306	FCT Autoria 2019 1.259% 25/9/2035	157,765	0.00	EUR 100,000	Orano 3.375% 23/4/2026	96,549	0.00
EUR 96,328	FCT Autoria 2019 1.659% 25/9/2035	94,177	0.00	EUR 1,712,000	Paprec 3.5% 1/7/2028	1,422,146	0.02
EUR 192,079	FCT Autoria 2019 2.759% 25/9/2035	187,542	0.00	EUR 1,635,000	Picard Groupe 3.875% 1/7/2026*	1,454,468	0.02
EUR 160,306	FCT Autoria 2019 3.759% 25/9/2035	156,226	0.00	EUR 300,000	Quatrim 5.875% 15/1/2024	274,099	0.00
EUR 46,916	FCT E-Carat 10 1.503% 20/12/2028	46,679	0.00	EUR 5,400,000	RCI Banque 2.625% 18/2/2030	4,756,074	0.05
EUR 70,374	FCT E-Carat 10 2.353% 20/12/2028	69,257	0.00	EUR 500,000	Renault 2.375% 25/5/2026	438,979	0.00
EUR 263,344	FCT Noria 2018-1 1.559% 25/6/2038	258,078	0.00	EUR 900,000	Societe Generale 1% 24/11/2030	792,634	0.01
EUR 263,344	FCT Noria 2018-1 2.709% 25/6/2038	256,779	0.00	EUR 11,900,000	Societe Generale 1.125% 30/6/2031	10,245,196	0.11
EUR 278,173	FCT Noria 2021 0.759% 25/10/2049	270,955	0.01	USD 1,600,000	Societe Generale 7.375% 4/4/2171*	1,559,512	0.02
				USD 1,800,000	Societe Generale 7.875% 18/6/2171	1,787,798	0.02
				USD 1,600,000	Societe Generale 8% 29/3/2171	1,616,696	0.02
				USD 200,000	Societe Generale 8% 29/3/2171	202,087	0.00
				EUR 1,300,000	Solvay Finance 5.425% 12/11/2170	1,295,293	0.01
				EUR 3,889,000	Solvay Finance 5.869% 3/6/2171*	3,913,242	0.04
				EUR 2,700,000	Suez 2.875% 19/4/2171*	2,627,557	0.03
				EUR 5,900,000	Teleperformance 3.75% 24/6/2029*	5,967,205	0.07

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EUR 176,000	Tereos Finance Groupe I 7.5% 30/10/2025	178,601	0.00	EUR 284,000	HT Troplast 9.25% 15/7/2025	249,758	0.00
EUR 1,190,000	TotalEnergies 1.625% 25/1/2171	984,256	0.01	EUR 779,000	IHO Verwaltungs 3.75% 15/9/2026	689,985	0.01
EUR 700,000	TotalEnergies 1.75% 4/4/2171	663,545	0.01	EUR 969,715	IHO Verwaltungs 3.875% 15/5/2027	804,681	0.01
EUR 2,700,000	TotalEnergies 2.625% 26/2/2171	2,554,533	0.03	USD 200,000	IHO Verwaltungs 6% 15/5/2027	178,104	0.00
EUR 1,264,000	Vallourec 8.5% 30/6/2026*	1,210,625	0.01	EUR 10,908,000	Kreditanstalt fuer Wiederaufbau 1.375% 7/6/2032*	10,141,281	0.11
		121,152,705	1.34	EUR 2,568,000	LANXESS 4.5% 6/12/2076	2,533,525	0.03
	Germany			EUR 10,394,000	Nidda Healthcare 3.5% 30/9/2024*	9,601,695	0.11
USD 2,600,000	Allianz 3.2% 30/4/2171*	1,986,356	0.02	EUR 642,000	Nidda Healthcare 3.5% 30/9/2024	595,442	0.01
EUR 9,300,000	Bayer 2.375% 12/11/2079	8,411,344	0.09	EUR 401,000	Novelis Sheet Ingot 3.375% 15/4/2029	340,417	0.01
EUR 2,343,000	Bayer 3.75% 1/7/2074	2,267,230	0.02	EUR 1,781,000	PCF 4.75% 15/4/2026*	1,535,883	0.02
EUR 8,000,000	Bertelsmann 3% 23/4/2075	7,879,794	0.09	EUR 1,144,000	PCF 4.75% 15/4/2026	949,969	0.01
EUR 17,920,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	18,254,544	0.20	EUR 2,200,000	ProGroup 3% 31/3/2026*	1,882,119	0.02
EUR 1,259,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	1,135,011	0.01	EUR 200,000	Red & Black Auto Germany 8 UG 0.723% 15/9/2030	195,073	0.00
EUR 5,032,000	Cheplapharm Arzneimittel 4.375% 15/11/2028	4,551,744	0.05	EUR 400,000	Red & Black Auto Germany 8 UG 0.923% 15/9/2030	384,911	0.01
EUR 2,600,000	Commerzbank 6.125% 9/4/2171	2,371,962	0.03	EUR 100,000	Red & Black Auto Germany 8 UG 1.323% 15/9/2030	95,266	0.00
EUR 2,800,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	2,335,394	0.03	EUR 1,539,000	Renk 5.75% 15/7/2025	1,446,575	0.02
EUR 2,100,000	Deutsche Bahn Finance 0.95% 22/4/2171*	1,913,130	0.02	EUR 2,550,000	RWE 2.75% 24/5/2030	2,418,378	0.02
EUR 2,995,000	Deutsche Bahn Finance 1.125% 29/5/2051	1,948,777	0.02	EUR 467,000	Schenck Process 5.375% 15/6/2023	454,201	0.00
EUR 2,700,000	Deutsche Bank 3.25% 24/5/2028	2,524,413	0.03	EUR 565,000	Techem Verwaltungsgesellschaft 674 2% 15/7/2025	523,088	0.01
EUR 2,300,000	Deutsche Bank 4% 24/6/2032	2,085,503	0.02	EUR 1,281,871	Techem Verwaltungsgesellschaft 674 6% 30/7/2026*	1,205,388	0.01
EUR 2,200,000	Deutsche Bank 4.5% 30/4/2171	1,732,476	0.02	EUR 766,000	Tele Columbus 3.875% 2/5/2025	654,499	0.00
EUR 200,000	Deutsche Bank 6.75% 30/4/2171	178,927	0.00	EUR 952,000	thyssenkrupp 1.875% 6/3/2023	934,576	0.01
EUR 11,900,641	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	14,947,451	0.17	EUR 95,000	thyssenkrupp 2.5% 25/2/2025*	89,143	0.00
EUR 500,000	Deutsche Lufthansa 1.625% 16/11/2023	484,719	0.01	EUR 3,017,000	thyssenkrupp 2.875% 22/2/2024*	2,922,137	0.03
EUR 1,300,000	Deutsche Lufthansa 2% 14/7/2024	1,239,948	0.01	EUR 1,260,000	TK Elevator Holdco 6.625% 15/7/2028	1,086,197	0.01
EUR 1,800,000	Deutsche Lufthansa 2.875% 16/5/2027	1,459,655	0.02	EUR 2,719,000	TK Elevator Midco 4.375% 15/7/2027	2,416,628	0.03
EUR 2,000,000	Deutsche Lufthansa 3.5% 14/7/2029	1,560,122	0.02	EUR 1,652,000	TK Elevator Midco 4.75% 15/7/2027	1,580,464	0.02
EUR 1,200,000	Deutsche Lufthansa 3.75% 11/2/2028	995,781	0.01	EUR 5,200,000	Volkswagen Leasing 0.625% 19/7/2029	4,175,604	0.05
EUR 900,000	DIC Asset 2.25% 22/9/2026	694,424	0.01	EUR 1,600,000	ZF Finance 2% 6/5/2027	1,284,169	0.01
EUR 700,000	Douglas 6% 8/4/2026*	576,569	0.01	EUR 400,000	ZF Finance 2.25% 3/5/2028	305,830	0.00
EUR 700,000	EnBW Energie Baden- Wuerttemberg 1.125% 5/11/2079	630,825	0.01	EUR 800,000	ZF Finance 2.75% 25/5/2027	660,669	0.01
EUR 200,000	EnBW Energie Baden- Wuerttemberg 1.625% 5/8/2079*	160,797	0.00	EUR 2,200,000	ZF Finance 3% 21/9/2025*	2,003,754	0.02
EUR 8,900,000	EnBW Energie Baden- Wuerttemberg 2.125% 31/8/2081	6,206,886	0.07	EUR 5,900,000	ZF Finance 3.75% 21/9/2028*	4,841,560	0.05
EUR 1,270,000	Fraport Frankfurt Airport Services Worldwide 1.875% 31/3/2028	1,115,687	0.01			150,949,986	1.68
EUR 660,000	Gruenthal 3.625% 15/11/2026*	612,734	0.01		Ghana		
EUR 1,638,000	Gruenthal 4.125% 15/5/2028*	1,506,814	0.02	USD 1,489,000	Ghana Government International Bond 7.625% 16/5/2029	597,461	0.01

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Greece				EUR 5,149,000	AIB 6.25% 23/12/2170	4,909,111	0.05
EUR 2,820,000	Hellenic Republic Government Bond 0% 12/2/2026	2,541,605	0.03	EUR 800,000	AlbaCore EURO CLO I 5.962% 18/10/2034	675,685	0.01
EUR 5,548,000	Hellenic Republic Government Bond 1.875% 24/1/2052	3,283,722	0.03	EUR 2,680,000	Alme Loan Funding V 5.41% 15/7/2031	2,339,999	0.03
EUR 1,549,000	Public Power 3.375% 31/7/2028	1,239,633	0.01	EUR 838,000	Anchorage Capital Europe CLO 2 1.6% 15/4/2034	795,669	0.01
EUR 480,000	Public Power 3.875% 30/3/2026	427,015	0.01	EUR 180,000	Anchorage Capital Europe CLO 2 6.45% 15/4/2034	160,596	0.00
		7,491,975	0.08	EUR 200,000	Anchorage Capital Europe CLO 2021-4 5.855% 25/4/2034	171,432	0.00
Guernsey				EUR 1,000,000	Aqueduct European CLO 5-2020 2.047% 20/4/2034	919,071	0.01
USD 111,822	Doric Nimrod Air Alpha 2013-1 Class A Pass Through Trust 5.25% 30/5/2025	110,199	0.00	EUR 400,000	ARBOUR CLO VIII 6.11% 15/10/2034	342,832	0.00
Hong Kong				EUR 1,200,000	Ares European CLO VII 1.5% 15/10/2030	1,151,076	0.01
USD 847,000	Bank of East Asia 5.825% 21/4/2171	808,004	0.01	EUR 250,000	Ares European CLO VII 5.26% 15/10/2030	218,299	0.00
USD 402,000	Bank of East Asia 5.875% 19/3/2171	392,374	0.00	EUR 405,000	Ares European CLO VIII 3.802% 17/4/2032	382,095	0.00
USD 941,000	Yango Justice International 7.5% 15/4/2024	61,165	0.00	EUR 2,150,000	Ares European CLO X 2.8% 15/10/2031	1,945,035	0.02
USD 680,000	Yango Justice International 7.5% 17/2/2025	44,200	0.00	EUR 858,000	Ares European CLO XII 1.747% 20/4/2032	816,587	0.01
USD 490,000	Yango Justice International 7.875% 4/9/2024	31,850	0.00	EUR 875,000	Ares European CLO XII 3.047% 20/4/2032	799,097	0.01
		1,337,593	0.01	EUR 2,100,000	Armada Euro CLO III 3.3% 15/7/2031	1,962,718	0.02
India				USD 3,778,000	ASG Finance Designated Activity 7.875% 3/12/2024	3,485,205	0.04
USD 699,000	Adani Green Energy 4.375% 8/9/2024	632,595	0.01	GBP 1,906,199	Atom Mortgage 3.487% 22/7/2031	2,112,128	0.02
USD 500,000	Adani Transmission Step-One 4% 3/8/2026	470,505	0.00	GBP 2,158,089	Atom Mortgage 4.387% 22/7/2031	2,293,402	0.03
USD 400,000	Bharti Airtel 3.25% 3/6/2031*	346,818	0.00	EUR 300,000	Aurium CLO II 6.08% 22/6/2034	255,401	0.00
USD 375,000	GMR Hyderabad International Airport 4.75% 2/2/2026	348,281	0.01	EUR 550,000	Avoca CLO XIV 0% 12/1/2031	239,010	0.00
USD 400,000	Oil India 5.125% 4/2/2029*	394,260	0.00	EUR 150,000	Avoca CLO XIV 4.7% 12/1/2031	126,298	0.00
USD 400,000	Power Finance 4.5% 18/6/2029	379,583	0.01	EUR 150,000	Avoca CLO XIV 6.35% 12/1/2031	111,726	0.00
USD 285,000	Shriram Transport Finance 5.1% 16/7/2023*	280,012	0.00	EUR 380,000	Avoca CLO XV 4.13% 15/4/2031	321,013	0.00
USD 445,000	Summit Digitel Infrastructure 2.875% 12/8/2031	346,370	0.00	EUR 350,000	Avoca CLO XVIII 1.75% 15/4/2031	331,329	0.00
		3,198,424	0.03	EUR 270,000	Avoca CLO XX 5.75% 15/7/2032	235,535	0.00
Indonesia				EUR 290,000	Avoca CLO XXII 1.3% 15/4/2035	267,285	0.00
USD 690,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	646,875	0.01	EUR 280,000	Avoca CLO XXII 2.9% 15/4/2035	248,204	0.00
USD 1,360,000	Freeport Indonesia 4.763% 14/4/2027	1,326,000	0.01	EUR 280,000	Avoca CLO XXII 5.23% 15/4/2035	232,138	0.00
USD 600,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	496,500	0.01	EUR 400,000	Avoca CLO XXII 5.23% 15/4/2035	331,626	0.00
		2,469,375	0.03	EUR 1,000,000	Avoca CLO XXIII 3.05% 15/4/2034	913,707	0.01
International				EUR 1,020,000	Avoca CLO XXV 6.14% 15/10/2034	891,476	0.01
EUR 5,490,000	European Union 0.7% 6/7/2051	3,531,394	0.04	EUR 2,850,000	Bank of Ireland 1.375% 11/8/2031*	2,435,191	0.03
Ireland							
GBP 999,626	Agora UK 2021 2.787% 22/7/2031	1,109,329	0.01				
EUR 2,900,000	AIB 1.875% 19/11/2029	2,682,292	0.03				
EUR 4,675,000	AIB 2.875% 30/5/2031	4,278,954	0.05				
EUR 1,000,000	AIB 5.25% 9/4/2171	920,897	0.01				

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GBP 2,000,000	Bank of Ireland 3.125% 19/9/2027	2,323,151	0.02	EUR 200,000	eircom Finance 1.75% 1/11/2024	192,740	0.00
EUR 300,000	BBAM European CLO I 6.035% 22/7/2034	255,836	0.00	EUR 250,000	Euro-Galaxy III CLO 2.495% 24/4/2034	237,457	0.00
EUR 800,000	BBAM European CLO II 6.11% 15/10/2034	683,295	0.01	EUR 510,000	Euro-Galaxy III CLO 3.395% 24/4/2034	477,001	0.01
EUR 701,299	Bilbao CLO I 4.777% 20/7/2031	592,145	0.01	EUR 1,210,000	Euro-Galaxy V CLO 6.141% 15/2/2034	1,042,718	0.01
EUR 800,000	Bilbao CLO II 6.361% 20/8/2035	680,637	0.01	EUR 593,000	Fair Oaks Loan Funding III 6.11% 15/10/2034	503,663	0.01
EUR 300,000	BlueMountain 2021-1 CLO 5.41% 15/4/2034	249,732	0.00	EUR 1,510,000	Fidelity Grand Harbour CLO 2021-1 3.6% 15/10/2034	1,407,319	0.02
EUR 250,000	Bluemountain Euro 2021-2 CLO 1.75% 15/10/2035	237,359	0.00	GBP 460,221	Frost CMBS 2021-1 3.043% 20/11/2033	522,513	0.01
EUR 900,000	BlueMountain Fuji CLO III 2.9% 15/1/2031	830,960	0.01	EUR 800,000	Glencore Capital Finance 1.25% 1/3/2033	583,135	0.01
EUR 800,000	BlueMountain Fuji CLO IV 6.678% 25/2/2034	697,277	0.01	EUR 260,000	Harvest CLO XIX 2.55% 14/4/2031	239,174	0.00
EUR 500,000	BlueMountain Fuji CLO V 2.45% 15/1/2033	470,258	0.01	EUR 700,000	Harvest CLO XVIII 1.2% 15/10/2030	666,158	0.01
EUR 800,000	Cairn CLO XIV 6.348% 29/10/2034	685,037	0.01	EUR 390,000	Harvest CLO XXIII 3.047% 20/10/2032	359,370	0.00
EUR 300,000	Capital Four CLO II 5.91% 15/1/2034	257,755	0.00	EUR 714,793	Haus European Loan Conduit No 39 0.917% 28/7/2051	689,607	0.01
EUR 582,000	Capital Four CLO III 6.06% 15/10/2034	495,261	0.01	EUR 210,939	Haus European Loan Conduit No 39 1.367% 28/7/2051	199,065	0.00
EUR 650,000	CIFC European Funding CLO I 5.86% 15/7/2032	565,643	0.01	EUR 840,757	Haus European Loan Conduit No 39 1.667% 28/7/2051	771,130	0.01
EUR 400,000	CIFC European Funding CLO II 1.6% 15/4/2033	379,145	0.00	EUR 1,977,429	Haus European Loan Conduit No 39 2.267% 28/7/2051	1,811,472	0.02
EUR 500,000	CIFC European Funding CLO III 2.5% 15/1/2034	476,276	0.01	EUR 130,000	Henley CLO IV 1.495% 25/4/2034	120,651	0.00
EUR 200,000	CIFC European Funding CLO III 5.61% 15/1/2034	170,672	0.00	EUR 250,000	Henley CLO IV 3.145% 25/4/2034	225,385	0.00
EUR 1,580,000	Clontarf Park CLO 3.302% 5/8/2030	1,498,940	0.02	EUR 300,000	Henley CLO IV 5.395% 25/4/2034	246,472	0.00
EUR 539,000	Contego CLO IX 6.155% 24/1/2034	460,494	0.01	EUR 385,000	Invesco Euro CLO 5.99% 15/7/2034	331,164	0.00
EUR 800,000	Contego CLO VIII 6.205% 25/1/2034	691,273	0.01	EUR 450,000	Invesco Euro Clo III 1.75% 15/7/2032	430,552	0.01
EUR 330,000	CVC Cordatus Loan Fund IV 1.691% 22/2/2034	306,982	0.00	EUR 229,414	Invesco Euro Clo III 8.07% 15/7/2032	199,840	0.00
EUR 400,000	CVC Cordatus Loan Fund V 1.542% 21/7/2030	384,207	0.00	EUR 625,000	Invesco Euro CLO IV 1.7% 15/4/2033	590,853	0.01
EUR 400,000	CVC Cordatus Loan Fund XIX 3.8% 23/12/2033	372,744	0.00	EUR 450,000	Invesco Euro CLO V 3.8% 15/1/2034	426,330	0.01
EUR 930,000	CVC Cordatus Loan Fund XVII 6.453% 18/11/2033	805,243	0.01	EUR 200,000	Invesco Euro CLO V 5.81% 15/1/2034	173,379	0.00
EUR 522,000	CVC Cordatus Loan Fund XVIII 6.298% 29/7/2034	444,988	0.01	EUR 573,428	Last Mile Logistics Pan Euro Finance 1.089% 17/8/2033	547,379	0.01
EUR 1,550,000	CVC Cordatus Loan Fund XX 3% 22/6/2034	1,396,462	0.02	EUR 349,434	Last Mile Logistics Pan Euro Finance 1.389% 17/8/2033	331,375	0.00
EUR 158,000	CVC Cordatus Loan Fund XX 5.61% 22/6/2034	132,123	0.00	EUR 1,349,951	Last Mile Logistics Pan Euro Finance 1.739% 17/8/2033	1,270,041	0.01
EUR 840,000	CVC Cordatus Loan Fund XX 5.61% 22/6/2034	702,425	0.01	EUR 1,045,316	Last Mile Logistics Pan Euro Finance 2.239% 17/8/2033	1,020,406	0.01
EUR 480,000	CVC Cordatus Loan Fund XXI 5.93% 22/9/2034	404,729	0.01	EUR 938,803	Last Mile PE 2021 1.539% 17/8/2031	895,440	0.01
EUR 250,000	Dartry Park CLO 3.562% 28/1/2034	231,271	0.00				

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EUR 1,060,777	Last Mile PE 2021 1.939% 17/8/2031	981,642	0.01	EUR 800,000	Providus Clo VI 6.501% 20/5/2034	683,237	0.01
EUR 1,160,000	Madison Park Euro Funding XIV 3.6% 15/7/2032	1,108,457	0.01	EUR 443,625	River Green Finance 2020 1.122% 22/1/2032	434,916	0.01
EUR 1,250,000	Madison Park Euro Funding XVI 3.2% 25/5/2034	1,137,294	0.01	EUR 321,750	River Green Finance 2020 1.472% 22/1/2032	309,243	0.00
EUR 1,050,000	Man GLG Euro CLO 3.5% 15/10/2032	992,605	0.01	EUR 1,339,000	Rockfield Park CLO 5.952% 16/7/2034	1,148,458	0.01
EUR 150,000	Marino Park CLO 5.672% 16/1/2034	130,884	0.00	EUR 2,657,000	Rockford Tower Europe CLO 2018-1 1.85% 20/12/2031	2,549,394	0.03
EUR 188,000	Neuberger Berman Loan Advisers Euro CLO 5.522% 17/4/2034	158,310	0.00	EUR 710,000	Rockford Tower Europe CLO 2018-1 2.47% 20/12/2031	669,031	0.01
EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 6.06% 15/4/2034	599,360	0.01	EUR 1,300,000	Rockford Tower Europe CLO 2018-1 5.36% 20/12/2031	1,124,994	0.01
EUR 120,000	North Westerly VII ESG CLO 5.981% 15/5/2034	100,406	0.00	EUR 2,480,000	Rockford Tower Europe CLO 2019-1 1.647% 20/1/2033	2,346,591	0.03
EUR 250,000	Northwoods Capital 19 Euro 2.5% 25/11/2033	240,596	0.00	EUR 300,000	Rockford Tower Europe CLO 2021-1 6.007% 20/4/2034	259,527	0.00
EUR 300,000	Northwoods Capital 21 Euro 6.185% 22/7/2034	257,596	0.00	EUR 976,000	RRE 5 Loan Management 1.75% 15/1/2037	927,897	0.01
EUR 200,000	Northwoods Capital 23 Euro 6.21% 15/3/2034	175,905	0.00	EUR 700,000	RRE 6 Loan Management 6.25% 15/4/2035	619,010	0.01
EUR 425,000	OAK Hill European Credit Partners V Designated Activity 1.942% 21/1/2035	407,273	0.01	EUR 430,000	RRE 9 Loan Management 1.7% 15/10/2036	401,673	0.00
EUR 450,000	OAK Hill European Credit Partners VI 1.247% 20/1/2032	427,639	0.01	GBP 2,751,882	Scorpio European Loan Conduit No. 34 3.913% 17/5/2029	3,180,457	0.04
EUR 800,000	OCF Euro CLO 2017-2 1.35% 15/1/2032	765,267	0.01	EUR 700,000	Sound Point Euro CLO II Funding 6.382% 26/1/2036	612,970	0.01
EUR 250,000	OCF Euro CLO 2019-3 2.347% 20/4/2033	235,154	0.00	EUR 250,000	Sound Point Euro CLO III Funding 2.3% 15/4/2033	232,633	0.00
EUR 250,000	OCF Euro CLO 2019-3 3.347% 20/4/2033	235,648	0.00	EUR 300,000	Sound Point Euro CLO V Funding 5.985% 25/7/2035	251,049	0.00
EUR 200,000	OCF Euro CLO 2019-3 6.067% 20/4/2033	172,674	0.00	EUR 500,000	St Paul's CLO X 3.875% 22/4/2035	470,273	0.01
EUR 1,128,144	Pearl Finance 2020 2.239% 17/11/2032	1,133,449	0.01	EUR 1,350,000	St Paul's CLO XII 1.6% 15/4/2033	1,275,735	0.01
EUR 1,354,717	Pearl Finance 2020 2.839% 17/11/2032	1,338,359	0.02	EUR 2,020,000	St Paul's CLO XII 3.2% 15/4/2033	1,881,077	0.02
EUR 650,000	Penta CLO 11 2.45% 15/11/2034	633,131	0.01	EUR 650,000	Sutton Park CLO 2.021% 15/11/2031	626,454	0.01
EUR 470,000	Penta CLO 11 4.8% 15/11/2034	450,443	0.01	EUR 750,000	Sutton Park CLO 2.671% 15/11/2031	712,029	0.01
EUR 500,000	Penta CLO 6 1.845% 25/7/2034	468,077	0.01	EUR 357,825	Taurus 2019-1 FR 1.717% 2/2/2031	348,643	0.00
EUR 500,000	Penta CLO 6 2.445% 25/7/2034	468,625	0.01	EUR 382,717	Taurus 2019-1 FR 2.217% 2/2/2031	369,527	0.00
EUR 930,000	Penta CLO 8 5.93% 15/1/2034	895,561	0.01	GBP 3,206,283	Taurus 2019-2 UK 3.613% 17/11/2029	3,662,525	0.04
EUR 1,750,000	Penta Clo 9 3.245% 25/7/2036	1,567,714	0.02	GBP 1,887,447	Taurus 2019-2 UK 3.913% 17/11/2029	2,147,894	0.02
USD 2,232,800	Prodigy Finance CM2021- 1 3.694% 25/7/2051	2,182,836	0.02	GBP 879,540	Taurus 2021-1 UK 2.993% 17/5/2031	971,062	0.01
USD 1,210,000	Prodigy Finance CM2021- 1 4.944% 25/7/2051	1,215,860	0.01	GBP 536,063	Taurus 2021-1 UK 3.343% 17/5/2031	581,753	0.01
USD 710,000	Prodigy Finance CM2021- 1 6.194% 25/7/2051	702,181	0.01	GBP 546,983	Taurus 2021-1 UK 4.293% 17/5/2031	587,939	0.01
USD 480,000	Prodigy Finance CM2021- 1 8.344% 25/7/2051	482,516	0.01	GBP 553,888	Taurus 2021-4 UK 2.643% 17/8/2031	620,456	0.01
EUR 400,000	Providus Clo III 6.262% 18/7/2034	353,070	0.00				
EUR 171,000	Providus CLO V 5.611% 15/2/2035	139,497	0.00				

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
GBP 5,295,359	Taurus 2021-4 UK 3.443% 17/8/2031	5,734,523	0.06	EUR 2,023,000	Eni 2% 11/5/2171	1,666,658	0.02
GBP 1,756,595	Taurus 2021-4 UK 3.793% 17/8/2031	1,866,142	0.02	EUR 6,200,000	Eni 2.625% 13/1/2171	5,622,422	0.06
GBP 2,057,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	2,034,010	0.03	EUR 500,000	Fabric BC 4.707% 31/8/2026	497,099	0.01
EUR 250,000	Voya Euro CLO II 1.67% 15/7/2035	237,713	0.00	EUR 300,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	263,000	0.00
EUR 500,000	Voya Euro CLO II 2.15% 15/7/2035	460,198	0.01	EUR 700,000	Gamma Bidco 5.125% 15/7/2025 [*]	660,171	0.01
EUR 446,000	Voya Euro CLO II 6.02% 15/7/2035	380,238	0.00	EUR 2,070,000	Hera 2.5% 25/5/2029	1,935,394	0.02
EUR 439,000	Voya Euro CLO III 1.65% 15/4/2033	413,358	0.01	EUR 454,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	376,035	0.01
EUR 840,000	Voya Euro CLO V 3.1% 15/4/2035	760,571	0.01	EUR 531,000	Inter Media and Communication 6.75% 9/2/2027	489,201	0.00
		137,856,786	1.54	GBP 350,000	Intesa Sanpaolo 5.148% 10/6/2030	345,544	0.00
	Isle of Man			EUR 500,000	Intesa Sanpaolo 5.5% 1/3/2171	411,052	0.01
USD 1,085,000	AngloGold Ashanti 3.75% 1/10/2030	929,807	0.01	EUR 400,000	Intesa Sanpaolo 5.875% 4/3/2029 [*]	405,675	0.00
	Italy			EUR 2,550,000	Intesa Sanpaolo 5.875% 1/3/2171 [*]	2,020,151	0.02
EUR 675,000	ASTM 1.5% 25/1/2030 [*]	535,151	0.01	EUR 1,773,000	Intesa Sanpaolo 5.875% 20/6/2171	1,652,926	0.02
EUR 500,000	ASTM 2.375% 25/11/2033	376,717	0.00	EUR 800,000	Intesa Sanpaolo 6.375% 30/9/2170 [*]	683,294	0.01
EUR 321,000	Autoflorence 2 0.796% 24/12/2044	307,602	0.00	EUR 2,527,000	Intesa Sanpaolo 7.75% 11/7/2171 [*]	2,450,666	0.03
EUR 414,000	Autoflorence 2 1.196% 24/12/2044	388,437	0.01	EUR 185,000	Leather 2 4.5% 30/9/2028	144,326	0.00
EUR 222,000	Autoflorence 2 2.396% 24/12/2044	210,045	0.00	EUR 1,800,000	Nexi 0% 24/2/2028	1,340,263	0.01
EUR 1,781,000	Banca Monte dei Paschi di Siena 1.875% 9/1/2026 [*]	1,456,844	0.02	EUR 1,625,000	Poste Italiane 2.625% 24/6/2171	1,180,665	0.01
EUR 1,100,000	Banca Monte dei Paschi di Siena 2.625% 28/4/2025	946,430	0.01	EUR 312,030	Progetto Quinto 0.469% 27/10/2036	308,775	0.00
EUR 200,000	Banca Monte dei Paschi di Siena 3.625% 24/9/2024	181,080	0.00	EUR 599,000	Red & Black Auto Italy 2.935% 28/12/2031	575,490	0.01
EUR 1,600,000	Banco BPM 2.875% 29/6/2031	1,327,572	0.02	EUR 2,681,000	Rekeep 7.25% 1/2/2026	2,418,057	0.03
EUR 400,000	Banco BPM 3.25% 14/1/2031	353,652	0.00	EUR 1,132,000	TeamSystem 3.75% 15/2/2028 [*]	1,057,245	0.01
EUR 1,350,000	Banco BPM 3.375% 19/1/2032 [*]	1,117,931	0.01	EUR 1,843,000	Telecom Italia 1.625% 18/1/2029 [*]	1,378,549	0.02
EUR 294,000	Banco BPM 5% 14/9/2030 [*]	282,037	0.00	EUR 699,000	Telecom Italia 2.75% 15/4/2025	664,854	0.01
EUR 137,000	Brignole 2021 0.846% 24/7/2036	132,194	0.00	EUR 400,000	Telecom Italia 2.875% 28/1/2026	369,619	0.01
EUR 100,000	Brignole 2021 1.646% 24/7/2036	95,376	0.00	EUR 200,000	Telecom Italia 3% 30/9/2025	189,583	0.00
EUR 5,978,852	Cassia 2022-1 2.891% 22/5/2034	5,809,462	0.07	EUR 200,000	Telecom Italia 3.25% 16/1/2023	199,464	0.00
EUR 2,857,839	Cassia 2022-1 3.891% 22/5/2034	2,860,314	0.03	EUR 1,254,000	Telecom Italia 4% 11/4/2024 [*]	1,241,305	0.01
EUR 1,698,000	Cedacri Mergesco 4.946% 15/5/2028 [*]	1,645,392	0.02	EUR 1,000,000	UniCredit 2% 23/9/2029	910,692	0.01
EUR 2,212,000	Centurion Bidco 5.875% 30/9/2026 [*]	2,052,957	0.02	EUR 4,000,000	UniCredit 2.731% 15/1/2032	3,371,452	0.04
EUR 406,155	Diocle 3.875% 30/6/2026	404,390	0.00	EUR 300,000	UniCredit 4.875% 20/2/2029	297,203	0.00
EUR 1,719,000	doValue 3.375% 31/7/2025 [*]	1,492,340	0.02	EUR 1,200,000	UniCredit 5.375% 3/6/2171 [*]	1,030,944	0.01
EUR 400,000	doValue 5% 4/8/2025	385,470	0.00	EUR 2,200,000	UniCredit 6.625% 3/12/2170	2,121,164	0.02
EUR 5,554,000	Enel 1.375% 8/9/2170	4,400,557	0.05	EUR 1,600,000	UniCredit 7.5% 3/6/2171	1,537,462	0.02
EUR 849,000	Enel 3.375% 24/11/2170 [*]	761,684	0.01	EUR 475,000	Unipol Gruppo 3.25% 23/9/2030	431,153	0.01
				EUR 215,000	Verde Bidco 4.625% 1/10/2026	181,390	0.00
						67,952,577	0.75

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
Jamaica				GBP 1,300,000 Heathrow Funding 2.75% 13/10/2031			
USD 553,557	Digicel International Finance /Digicel International 8% 31/12/2026	361,196	0.00	GBP 1,600,000	Intu Jersey 2.2.875% 1/11/2022	1,306,922	0.01
USD 1,386,646	Digicel International Finance /Digicel International 8.75% 25/5/2024	1,316,239	0.02	GBP 1,769,000	Kane Bidco 6.5% 15/2/2027	376,115	0.00
USD 815,040	Digicel International Finance /Digicel International 13% 31/12/2025	679,540	0.01			1,829,636	0.02
		2,356,975	0.03			17,417,598	0.20
Japan				Luxembourg			
JPY 200,000,000	Medipal 0% 7/10/2022	1,445,013	0.02	EUR 400,000	ADLER 2.25% 14/1/2029 [*]	211,727	0.00
USD 2,256,000	Mitsubishi UFJ Financial 2.341% 19/1/2028	2,031,335	0.02	EUR 2,100,000	ADLER 2.75% 13/11/2026	1,171,927	0.01
USD 3,000,000	Mizuho Financial 3.261% 22/5/2030	2,675,363	0.03	EUR 4,800,000	ADLER 3.25% 5/8/2025 [*]	2,881,481	0.03
USD 2,205,000	Nomura 5.099% 3/7/2025	2,223,352	0.03	EUR 1,877,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 3.625% 1/6/2028	1,524,227	0.02
EUR 1,634,000	Rakuten 4.25% 22/4/2171	1,082,665	0.01	GBP 883,000	Allied Universal Holdco /Allied Universal Finance /Atlas Luxco 4 4.875% 1/6/2028	839,269	0.01
EUR 2,288,000	SoftBank 2.125% 6/7/2024	2,096,459	0.02	EUR 1,922,000	Alice Financing 2.25% 15/1/2025	1,742,025	0.02
EUR 1,700,000	SoftBank 2.875% 6/1/2027	1,358,060	0.02	EUR 300,000	Alice Financing 3% 15/1/2028	240,058	0.00
EUR 1,950,000	SoftBank 3.125% 19/9/2025 [*]	1,717,013	0.02	EUR 2,156,000	Alice Financing 4.25% 15/8/2029	1,752,289	0.02
EUR 2,947,000	SoftBank 4% 19/9/2029	2,209,492	0.03	EUR 438,000	Alice France 8% 15/5/2027	360,095	0.00
EUR 1,700,000	SoftBank 4.5% 20/4/2025	370,726	0.00	EUR 400,000	Aroundtown 3.375% 23/12/2170	316,636	0.01
USD 300,000	SoftBank 4.75% 19/9/2024	282,750	0.00	GBP 1,381,000	Aroundtown 4.75% 25/6/2171 [*]	1,292,527	0.02
EUR 1,281,000	SoftBank 4.75% 30/7/2025 [*]	1,174,632	0.01	USD 1,897,000	Atento Luxco 1 8% 10/2/2026	908,725	0.01
EUR 3,200,000	SoftBank 5% 15/4/2028	2,667,197	0.03	EUR 3,927,000	Becton Dickinson Euro Finance 1.336% 13/8/2041	2,526,974	0.03
USD 300,000	SoftBank 6% 30/7/2025	285,750	0.00	EUR 452,000	BK LC Lux Finco1 5.25% 30/4/2029	389,195	0.01
USD 3,791,000	SoftBank 6% 19/1/2171 [*]	3,514,560	0.04	EUR 528,000	BL Consumer Credit 2021 1.159% 25/9/2038	512,905	0.01
USD 2,487,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	2,152,027	0.02	EUR 681,000	BL Consumer Credit 2021 1.709% 25/9/2038	645,475	0.01
EUR 174,000	Takeda Pharmaceutical 2% 9/7/2040	134,697	0.00	EUR 356,000	BL Consumer Credit 2021 2.909% 25/9/2038	334,864	0.00
USD 1,718,000	Takeda Pharmaceutical 2.05% 31/3/2030	1,445,530	0.02	EUR 1,070,000	Cidron Aida Finco 5% 1/4/2028	944,671	0.01
USD 1,139,000	Takeda Pharmaceutical 3.175% 9/7/2050	846,863	0.01	GBP 2,134,000	Cidron Aida Finco 6.25% 1/4/2028	2,124,406	0.02
USD 3,600,000	Takeda Pharmaceutical 5% 26/11/2028	3,662,098	0.04	EUR 1,489,000	Cirsa Finance International 4.5% 15/3/2027	1,258,017	0.01
		33,375,582	0.37	EUR 1,965,000	Cirsa Finance International 4.75% 22/5/2025	1,823,421	0.02
Jersey				EUR 1,403,679 Cirsa Finance International 6.25% 20/12/2023			
USD 1,508,000	Aptiv 3.1% 1/12/2051	956,682	0.01	USD 1,197,000	CSN Resources 5.875% 8/4/2032	993,510	0.01
USD 2,835,000	Aptiv / Aptiv 2.396% 18/2/2025	2,704,685	0.03	EUR 1,097,000	Cullinan Holdco 4.625% 15/10/2026	925,191	0.01
EUR 500,000	Avis Budget Finance 4.125% 15/11/2024 [*]	490,801	0.01	EUR 650,000	Dana Financing Luxembourg 3% 15/7/2029	496,362	0.01
EUR 600,000	Avis Budget Finance 4.75% 30/1/2026	566,194	0.01	USD 548,796	Dragon Aviation Finance Luxembourg 4% 28/11/2022	549,822	0.01
GBP 392,000	CPUK Finance 4.5% 28/8/2027	410,244	0.00	USD 7,193,000	EIG Pearl 4.387% 30/11/2046	5,844,313	0.06
GBP 457,000	CPUK Finance 4.875% 28/2/2047	500,381	0.01	EUR 1,400,000	Elliott Capital 0% 30/12/2022	1,394,259	0.02
GBP 400,000	CPUK Finance 6.5% 28/8/2026	438,068	0.01	EUR 2,300,000	European TopSoho 4% 18/10/2021 ^{***}	1,769,724	0.02
GBP 4,051,000	Galaxy Bidco 6.5% 31/7/2026	4,095,196	0.05	EUR 400,000	FACT Master 0.953% 20/7/2028	385,847	0.01
USD 800,000	Galaxy Pipeline Assets Bidco 2.625% 31/3/2036	674,778	0.01				
GBP 3,105,000	Heathrow Funding 2.625% 16/3/2028	3,067,896	0.03				

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^{**}This security is in default, see Note 2(b).

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
EUR 500,000	FACT SA/LU 0.873% 20/11/2025	497,384	0.01	EUR 673,000	Telecom Italia Finance 7.75% 24/1/2033*	703,622	0.01
EUR 3,949,000	Garfunkelux Holdco 3 6.75% 1/11/2025*	3,507,532	0.04	EUR 2,700,000	Traton Finance Luxembourg 1.25% 24/3/2033*	1,965,164	0.02
GBP 1,814,000	Garfunkelux Holdco 3 7.75% 1/11/2025	1,871,724	0.02			103,254,068	1.15
EUR 2,873,298	Germany Compartment Consumer 2020-1 1.723% 14/11/2034	2,851,623	0.03		Malaysia		
EUR 1,044,835	Germany Compartment Consumer 2020-1 2.473% 14/11/2034	1,021,355	0.01	USD 2,350,000	Cindai Capital 0% 8/2/2023	2,313,575	0.03
USD 765,000	GOL Equity Finance 3.75% 15/7/2024	484,614	0.00	USD 500,000	TNB Global Ventures Capital 3.244% 19/10/2026	475,470	0.01
USD 1,788,000	Gol Finance 7% 31/1/2025	1,095,731	0.01			2,789,045	0.04
EUR 200,000	Hanesbrands Finance Luxembourg 3.5% 15/6/2024	190,932	0.00		Marshall Islands		
EUR 2,111,000	Herens Midco 5.25% 15/5/2029	1,548,273	0.02	USD 530,000	Danaos 8.5% 1/3/2028	532,316	0.00
USD 1,280,000	Kenbourne Invest 4.7% 22/1/2028	1,041,126	0.01		Mauritius		
USD 4,039,000	Kenbourne Invest 6.875% 26/11/2024	3,921,263	0.04	USD 1,016,663	Azure Power Energy 3.575% 19/8/2026	655,748	0.01
EUR 1,015,702	LHMC Finco 2 7.25% 2/10/2025	874,266	0.01	USD 303,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	202,380	0.00
EUR 2,800,000	Lincoln Financing 3.625% 1/4/2024	2,739,580	0.03	USD 333,000	CA Magnum 5.375% 31/10/2026	301,365	0.00
EUR 200,000	Lincoln Financing 3.875% 1/4/2024	198,980	0.00	USD 200,000	Greenko Solar Mauritius 5.55% 29/1/2025*	183,000	0.00
EUR 395,000	Lion/Polaris Lux 4 4% 1/7/2026*	368,661	0.00	USD 2,110,000	HTA 7% 18/12/2025	1,991,882	0.02
EUR 500,000	Lune 5.625% 15/11/2028	423,722	0.00	USD 292,000	India Green Power 4% 22/2/2027	234,330	0.01
EUR 1,235,000	Matterhorn Telecom 4% 15/11/2027	1,094,126	0.01	USD 481,000	Network I2i 5.65% 15/4/2171	463,332	0.01
USD 2,909,000	MC Brazil Downstream Trading 7.25% 30/6/2031	2,443,560	0.03	USD 257,000	UPL 5.25% 27/11/2170*	191,736	0.00
USD 1,620,000	Millicom International Cellular 6.625% 15/10/2026	1,592,201	0.02			4,223,773	0.05
EUR 2,048,000	Monitchem HoldCo 3 5.25% 15/3/2025*	1,934,637	0.02		Mexico		
USD 699,000	Movida Europe 5.25% 8/2/2031	572,238	0.01	USD 2,986,000	Axtel 6.375% 14/11/2024	2,306,028	0.03
USD 917,000	Puma International Financing 5% 24/1/2026	817,354	0.01	USD 1,735,000	Banco Mercantil del Norte 5.875% 24/1/2171*	1,507,281	0.02
USD 2,064,000	Puma International Financing 5.125% 6/10/2024*	1,950,480	0.02	USD 1,373,000	Banco Mercantil del Norte 5.875% 24/1/2171*	1,192,794	0.01
EUR 400,000	Rossini 4.142% 30/10/2025	391,613	0.00	USD 1,580,000	Banco Mercantil del Norte 6.625% 24/1/2171	1,350,687	0.02
EUR 4,230,000	Rossini 6.75% 30/10/2025	4,231,823	0.05	USD 1,373,000	Banco Mercantil del Norte 6.625% 24/1/2171	1,173,730	0.01
EUR 11,678,000	SES 2.875% 27/8/2171	9,619,224	0.11	USD 1,373,000	Banco Mercantil del Norte 6.75% 27/9/2170*	1,328,103	0.02
EUR 5,140,000	SES 3.5% 14/1/2029	4,819,258	0.05	USD 909,000	Braskem Idesa SAPI 6.99% 20/2/2032	718,110	0.01
EUR 1,700,000	SES 5.625% 29/1/2171*	1,663,657	0.02	USD 913,000	Braskem Idesa SAPI 6.99% 20/2/2032*	715,889	0.00
EUR 300,000	Silver Arrow Compartment 10 1.323% 15/3/2027	299,512	0.00	EUR 998,000	Cemex 3.125% 19/3/2026*	961,084	0.01
EUR 300,000	Silver Arrow Compartment 10 2.573% 15/3/2027	299,793	0.00	USD 623,000	Grupo Televisa SAB 6.625% 15/1/2040	674,002	0.01
USD 1,903,000	Simpair Europe 5.2% 26/1/2031	1,553,338	0.02	USD 926,000	Industrias Penoles 4.75% 6/8/2050*	746,009	0.01
EUR 1,079,461	Summer BC Holdco A 9.25% 31/10/2027	934,892	0.01	USD 926,000	Industrias Penoles 5.65% 12/9/2049	845,401	0.01
EUR 5,814,000	Summer BC Holdco B 5.75% 31/10/2026	5,373,258	0.06	USD 1,207,000	Metalsa S A P I De 3.75% 4/5/2031	917,030	0.01
USD 973,000	Telecom Italia Capital 6.375% 15/11/2033	814,236	0.01	MXN 184,000,000	Mexican Bonos 8.5% 31/5/2029	8,856,022	0.10
				MXN 233,600,000	Mexican Bonos 8.5% 18/11/2038	11,036,156	0.12
				MXV 65,903	Mexican Udibonos 4.5% 22/11/2035	2,527,397	0.03
				USD 1,303,000	Minera Mexico de 4.5% 26/1/2050	1,024,614	0.01

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 1,207,000	Nemak 3.625% 28/6/2031	922,751	0.01	EUR 4,400,000	ING Groep 1% 13/11/2030	3,906,443	0.05
USD 2,856,000	Operadora de Servicios Mega de Sofom ER 8.25% 11/2/2025	1,696,500	0.02	EUR 2,000,000	ING Groep 1.25% 16/2/2027	1,850,797	0.02
USD 926,000	Orbia Advance 5.5% 15/1/2048	796,344	0.01	USD 296,000	ING Groep 1.4% 17/2/2026	267,880	0.00
USD 926,000	Orbia Advance 5.875% 17/9/2044	842,079	0.01	USD 1,968,000	ING Groep 3.869% 28/3/2026	1,917,922	0.02
USD 1,303,000	Petroleos Mexicanos 5.5% 27/6/2044	778,543	0.01	USD 676,000	ING Groep 4.625% 6/1/2026	673,358	0.01
USD 19,301,000	Petroleos Mexicanos 6.7% 16/2/2032	15,023,898	0.17	EUR 1,043,000	Intertrust 3.375% 15/11/2025*	1,044,076	0.01
USD 1,776,000	Petroleos Mexicanos 6.75% 21/9/2047	1,114,262	0.01	EUR 413,000	IPD 3 5.5% 1/12/2025	375,583	0.01
USD 1,383,000	Petroleos Mexicanos 6.875% 16/10/2025*	1,345,521	0.01	EUR 202,000	Jubilee Place 1.602% 17/1/2059	180,262	0.00
MXN 62,256,000	Petroleos Mexicanos 7.19% 12/9/2024	2,810,690	0.03	EUR 1,300,000	Koninklijke KPN 2% 8/2/2171	1,214,788	0.01
USD 7,694,000	Petroleos Mexicanos 8.75% 2/6/2029	7,088,117	0.08	EUR 527,000	Louis Dreyfus Finance 1.625% 28/4/2028	444,464	0.01
USD 244,000	Trust Fibra Uno 5.25% 30/1/2026*	232,877	0.00	USD 4,013,000	LyondellBasell Industries 5.75% 15/4/2024	4,105,186	0.05
USD 551,000	Trust Fibra Uno 6.39% 15/1/2050	449,884	0.01	EUR 74,812	Magoi 2019 1.385% 27/7/2039	72,670	0.00
		70,981,803	0.80	EUR 37,497	Magoi 2019 1.785% 27/7/2039	37,159	0.00
	Mongolia			EUR 37,498	Magoi 2019 2.585% 27/7/2039	37,351	0.00
USD 837,000	Mongolia Government International Bond 5.125% 7/4/2026*	773,179	0.01	USD 200,000	Metinvest 7.65% 1/10/2027	88,970	0.00
	Netherlands			USD 207,000	Metinvest 7.75% 17/10/2029	90,002	0.00
EUR 1,100,000	Abertis Infraestructuras Finance 3.248% 24/2/2171	948,609	0.01	USD 606,000	Metinvest 8.5% 23/4/2026	270,382	0.00
EUR 900,000	Ashland Services 2% 30/1/2028	768,389	0.01	USD 485,000	Metinvest 8.5% 23/4/2026	216,395	0.00
EUR 4,200,000	ATF Netherlands 3.75% 20/1/2171*	3,913,776	0.04	USD 227,000	Mondelez International Netherlands 1.25% 24/9/2026	202,096	0.00
EUR 500,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025*	475,065	0.01	USD 450,000	Mong Duong Finance 5.125% 7/5/2029	373,665	0.00
USD 854,000	Braskem Netherlands Finance 8.5% 23/1/2081	867,134	0.01	EUR 1,500,000	Naturgy Finance 2.374% 23/2/2171	1,177,632	0.01
USD 978,000	Braskem Netherlands Finance 8.5% 23/1/2081	993,042	0.01	EUR 200,000	Naturgy Finance 3.375% 24/4/2171	187,331	0.00
EUR 800,000	Cooperatieve Rabobank 4.625% 29/12/2170	745,921	0.01	EUR 400,000	Naturgy Finance 4.125% 18/11/2170	397,271	0.01
EUR 683,936	Domi 2021-1 0.349% 15/6/2053	673,326	0.01	EUR 133,000	Nobel Bidco 3.125% 15/6/2028	93,210	0.00
EUR 290,000	Dutch Property Finance 2020-2 1.562% 28/1/2058	281,263	0.00	USD 946,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	644,114	0.01
EUR 740,000	Dutch Property Finance 2021-1 1.312% 28/7/2058	706,797	0.01	USD 3,862,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	3,747,347	0.04
EUR 724,820	Dutch Property Finance 2021-2 0.912% 28/4/2059	714,297	0.01	USD 1,300,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,234,188	0.01
EUR 820,000	Dutch Property Finance 2021-2 1.012% 28/4/2059	768,661	0.01	EUR 601,200	OCI 3.625% 15/10/2025	602,860	0.01
EUR 504,000	Dutch Property Finance 2021-2 1.262% 28/4/2059	458,058	0.00	EUR 858,000	OI European 2.875% 15/2/2025	792,769	0.01
USD 1,215,000	Embraer Netherlands Finance 6.95% 17/1/2028	1,216,005	0.01	EUR 220,000	OI European 3.125% 15/11/2024	209,786	0.00
EUR 1,311,000	Energizer Gamma Acquisition 3.5% 30/6/2029	1,042,694	0.01	EUR 900,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	848,111	0.01
EUR 800,000	Ferrovial Netherlands 2.124% 14/5/2171	670,769	0.01	EUR 664,000	Q-Park I 1.5% 1/3/2025*	605,836	0.01
EUR 3,000,000	IMCD 2.125% 31/3/2027*	2,716,230	0.03	EUR 447,000	Q-Park I 2% 1/3/2027	371,608	0.00
				EUR 652,000	Q-Park I 2.62% 1/3/2026*	590,999	0.01
				EUR 5,943,000	Repsol International Finance 2.5% 22/3/2171	4,979,407	0.05
				EUR 658,000	Repsol International Finance 3.75% 11/6/2171	608,089	0.01
				EUR 600,000	Repsol International Finance 4.247% 11/12/2170*	526,877	0.00
				EUR 1,170,000	Stellantis 3.375% 7/7/2023	1,179,698	0.01
				EUR 272,769	Summer BidCo 9% 15/11/2025	222,565	0.00
				EUR 581,510	Summer BidCo 9% 15/11/2025	473,960	0.01

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
EUR 6,300,000	Telefonica Europe 2.376% 12/5/2171	4,719,851	0.05	EUR 3,000,000	Wintershall Dea Finance 1.332% 25/9/2028	2,546,853	0.03
EUR 1,800,000	Telefonica Europe 2.625% 7/6/2171	1,766,961	0.02	EUR 9,900,000	Wintershall Dea Finance 2.2.499% 20/7/2171	7,881,320	0.09
EUR 2,900,000	Telefonica Europe 3% 4/12/2170	2,794,048	0.03	EUR 400,000	ZF Europe Finance 2% 23/2/2026	339,732	0.00
EUR 1,400,000	Telefonica Europe 3.875% 22/9/2170	1,265,445	0.02	EUR 500,000	ZF Europe Finance 2.5% 23/10/2027	398,642	0.01
EUR 2,800,000	Telefonica Europe 4.375% 14/3/2171	2,689,158	0.03	EUR 200,000	Ziggo 2.875% 15/1/2030	160,429	0.00
EUR 800,000	Telefonica Europe 5.875% 31/3/2171	803,386	0.01			129,763,267	1.44
EUR 1,200,000	TenneT 2.374% 22/10/2170	1,132,988	0.01	Norway			
EUR 308,000	Teva Pharmaceutical Finance Netherlands II 1.25% 31/3/2023	301,417	0.00	EUR 359,000	Adevinta 2.625% 15/11/2025	341,019	0.01
EUR 300,000	Teva Pharmaceutical Finance Netherlands II 1.625% 15/10/2028	223,611	0.00	EUR 228,000	Adevinta 3% 15/11/2027	206,223	0.00
EUR 1,100,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	895,912	0.01	EUR 3,800,000	Aker BP 1.125% 12/5/2029	3,176,724	0.04
EUR 2,420,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	2,129,428	0.02	EUR 1,300,000	Nassa Topco 2.875% 6/4/2024	1,236,078	0.01
EUR 887,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	735,720	0.01			4,960,044	0.06
EUR 4,037,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	3,888,226	0.04	Oman			
EUR 660,000	Teva Pharmaceutical Finance Netherlands II 6% 31/1/2025	654,893	0.01	USD 3,515,000	Oman Government International Bond 4.75% 15/6/2026	3,431,519	0.04
EUR 854,000	Titan II 5.125% 15/7/2029	728,447	0.01	USD 3,402,000	Oman Government International Bond 6.75% 28/10/2027	3,555,090	0.04
EUR 1,000,000	Trivium Packaging Finance 3.75% 15/8/2026	948,478	0.01	USD 1,257,000	OQ SAOC 5.125% 6/5/2028	1,220,993	0.01
USD 977,000	Trivium Packaging Finance 5.5% 15/8/2026	939,571	0.01			8,207,602	0.09
EUR 1,400,000	United 3.625% 15/2/2028	1,107,177	0.01	Panama			
EUR 3,279,000	United 4% 15/11/2027	2,652,739	0.03	EUR 434,000	Carnival 7.625% 1/3/2026*	369,719	0.00
EUR 1,431,000	United 4.625% 15/8/2028	1,173,668	0.01	EUR 6,186,000	Carnival 10.125% 1/2/2026*	6,438,193	0.07
EUR 4,457,000	United 4.875% 1/7/2024	4,218,139	0.05			6,807,912	0.07
EUR 596,000	United 5.142% 1/2/2029	538,229	0.01	Paraguay			
EUR 3,100,000	Viterra Finance 0.375% 24/9/2025	2,731,967	0.03	USD 1,565,000	Frigorifico Concepcion 7.7% 21/7/2028	1,264,903	0.01
EUR 9,640,000	Viterra Finance 1% 24/9/2028	7,441,719	0.08	Peru			
USD 252,000	Vivo Energy Investments 5.125% 24/9/2027	236,628	0.00	USD 2,015,000	InRetail Consumer 3.25% 22/3/2028	1,738,643	0.02
EUR 1,400,000	Volkswagen International Finance 2.7% 14/12/2170	1,384,847	0.02	Philippines			
EUR 7,900,000	Volkswagen International Finance 3.375% 27/6/2171	7,582,058	0.09	USD 695,000	Globe Telecom 3% 23/7/2035	514,135	0.00
EUR 1,900,000	Volkswagen International Finance 3.5% 17/6/2171	1,789,507	0.02	USD 675,000	Globe Telecom 4.2% 2/5/2171	633,398	0.01
EUR 900,000	Volkswagen International Finance 3.748% 28/12/2170	783,873	0.01	USD 400,000	Philippine Government International Bond 2.65% 10/12/2045	287,000	0.00
EUR 200,000	Volkswagen International Finance 4.375% 28/3/2171	168,701	0.00			1,434,533	0.01
EUR 849,000	VZ Secured Financing 3.5% 15/1/2032	668,629	0.01	Portugal			
USD 350,000	VZ Secured Financing 5% 15/1/2032	285,805	0.00	EUR 236,350	Ares Lusitani-STC / Pelican Finance 2.2.309% 25/1/2035	226,474	0.00
EUR 4,600,000	Wintershall Dea Finance 0.84% 25/9/2025	4,231,922	0.05	EUR 1,024,185	Ares Lusitani-STC / Pelican Finance 2.4.309% 25/1/2035	959,712	0.01
				EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	35,015	0.00
				EUR 20,500,000	Banco Espirito Santo 4% 21/1/2019***	3,589,046	0.04
				EUR 2,000,000	Banco Espirito Santo 4.75% 15/1/2018***	350,151	0.00
				EUR 1,900,000	EDP - Energias de Portugal 1.7% 20/7/2080	1,710,737	0.02
				EUR 1,000,000	EDP - Energias de Portugal 1.875% 2/8/2081	853,868	0.01

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**This security is in default, see Note 2(b).

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
EUR 1,000,000	EDP - Energias de Portugal 4.496% 30/4/2079	988,425	0.01	USD 1,000,000	Kookmin Bank 4.35% 2/1/2171	979,837	0.01
EUR 500,000	SAGRES Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 1 1.603% 20/3/2033	499,176	0.01	USD 360,000	LG Chem 2.375% 7/7/2031	302,197	0.00
EUR 900,000	SAGRES Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 1 3.753% 20/3/2033	891,954	0.01	USD 1,124,000	Tongyang Life Insurance 5.25% 22/3/2171	1,005,047	0.01
EUR 900,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Ulisses Finance No. 2 2.876% 23/9/2038	867,556	0.01			4,754,875	0.05
EUR 200,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.035% 28/10/2040	191,812	0.00	Spain			
EUR 700,000	TAGUS - Sociedade de Titularizacao de Creditos SA/Viriato Finance No 1 1.635% 28/10/2040	659,233	0.01	EUR 376,070	Autonomia Spain 2021 FT 0.859% 31/1/2039	367,458	0.00
EUR 2,613,907	TAGUS - Sociedade de Titularizacao de Creditos SA/Volta VII 0.7% 12/2/2024	2,572,170	0.03	EUR 1,910,302	Autonomia Spain 2021 FT 1.109% 31/1/2039	1,834,066	0.02
		14,395,329	0.16	EUR 818,701	Autonomia Spain 2021 FT 1.609% 31/1/2039	776,968	0.01
Puerto Rico				EUR 470,088	Autonomia Spain 2021 FT 2.709% 31/1/2039	443,528	0.01
USD 590,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	566,897	0.01	EUR 188,035	Autonomia Spain 2021 FT 3.959% 31/1/2039	177,558	0.00
Qatar				EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 15/10/2170	189,344	0.00
USD 675,000	Qatar Energy 3.125% 12/7/2041	551,097	0.01	EUR 800,000	Banco Bilbao Vizcaya Argentaria 6% 29/6/2171	776,302	0.01
Russian Federation				EUR 700,000	Banco de Sabadell 2% 17/1/2030	618,699	0.01
RUB 881,274,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	4,662,783	0.05	EUR 3,600,000	Banco de Sabadell 2.5% 15/4/2031*	3,080,039	0.03
Saudi Arabia				EUR 3,400,000	Banco Santander 4.375% 14/4/2171*	2,899,103	0.03
USD 129,000	Saudi Government International Bond 3.25% 26/10/2026	127,452	0.00	EUR 2,200,000	CaixaBank 6.375% 19/12/2170	2,186,862	0.03
Singapore				EUR 600,000	CaixaBank 6.75% 13/9/2170	579,751	0.01
USD 343,000	ABJA Investment 5.45% 24/1/2028	339,570	0.00	EUR 3,300,000	Cellnex Finance 0.75% 15/11/2026	2,848,582	0.03
USD 1,117,463	Continuum Energy Levanter 4.5% 9/2/2027	933,081	0.01	EUR 3,400,000	Cellnex Finance 2% 15/9/2032	2,477,270	0.03
USD 203,175	Continuum Energy Levanter 4.5% 9/2/2027	169,651	0.00	EUR 900,000	Cellnex Finance 2% 15/2/2033	649,082	0.00
USD 600,000	DBS 3.3% 27/8/2171*	571,035	0.01	EUR 2,800,000	Cellnex Finance 2.25% 12/4/2026	2,618,218	0.03
USD 511,920	LLPL Capital 6.875% 4/2/2039	494,798	0.01	EUR 11,000,000	Cellnex Telecom 0.75% 20/11/2031	8,361,621	0.09
USD 788,000	Theta Capital 8.125% 22/11/2025	672,877	0.01	EUR 2,100,000	Cellnex Telecom 1.75% 23/10/2030*	1,601,436	0.02
USD 200,000	TML 4.35% 9/6/2026	175,650	0.00	EUR 1,357,000	Food Service Project 5.5% 21/1/2027*	1,188,966	0.01
		3,356,662	0.04	EUR 577,089	FT Santander Consumer Spain Auto 2020-1 0.778% 20/3/2033	566,401	0.01
South Africa				EUR 173,127	FT Santander Consumer Spain Auto 2020-1 1.778% 20/3/2033	167,375	0.00
USD 1,040,000	Eskom SOC 7.125% 11/2/2025	981,113	0.01	EUR 346,253	FT Santander Consumer Spain Auto 2020-1 3.5% 20/3/2033	327,610	0.00
South Korea				EUR 1,672,000	Grupo Antolin-Irausa 3.375% 30/4/2026*	1,375,712	0.02
USD 1,300,000	Heungkuk Life Insurance 4.475% 9/5/2171	1,256,044	0.02	EUR 729,000	Grupo Antolin-Irausa 3.5% 30/4/2028	534,996	0.01
USD 1,310,000	KDB Life Insurance 7.5% 21/11/2170	1,211,750	0.01	EUR 1,200,000	International Consolidated Airlines 0.625% 17/11/2022	1,193,722	0.01
				EUR 6,000,000	International Consolidated Airlines 1.125% 18/5/2028	3,951,442	0.05
				EUR 3,200,000	International Consolidated Airlines 2.75% 25/3/2025	2,809,114	0.03

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
EUR 2,000,000	International Consolidated Airlines 3.75% 25/3/2029*	1,482,298	0.02	USD 2,496,000	UBS 4.703% 5/8/2027	2,455,581	0.03
EUR 1,253,000	Kaiko Bondco Telecom 5.125% 30/9/2029*	1,028,617	0.01	USD 600,000	UBS 5.125% 29/7/2171	554,730	0.01
EUR 3,672,000	Lorca Telecom Bondco 4% 18/9/2027	3,307,069	0.04	USD 800,000	UBS 7% 19/2/2171	806,800	0.01
EUR 8,423,000	Spain Government Bond 3.45% 30/7/2066	8,517,004	0.09	USD 3,000,000	UBS 7% 31/7/2171	2,937,462	0.03
EUR 2,173,000	Tendam Brands 5% 15/9/2024*	2,070,511	0.02			22,960,596	0.26
EUR 250,000	Tendam Brands 5.517% 15/9/2024	239,961	0.00	Thailand			
		61,246,685	0.68	USD 429,000	Bangkok Bank Hong Kong 3.733% 25/9/2034	374,399	0.00
Sri Lanka				USD 690,000	Bangkok Bank Hong Kong 5% 23/3/2171	648,483	0.01
USD 306,000	Sri Lanka Government International Bond 5.75% 18/4/2023	104,130	0.00	USD 1,090,000	GC Treasury Center 2.98% 18/3/2031	911,344	0.01
USD 821,000	Sri Lanka Government International Bond 6.35% 28/6/2024	276,180	0.01	USD 524,000	Kasikornbank Hong Kong 3.343% 2/10/2031	469,904	0.01
USD 677,000	Sri Lanka Government International Bond 6.85% 14/3/2024	228,575	0.00	USD 690,000	Krung Thai Bank 4.4% 25/9/2170	593,400	0.01
		608,885	0.01	USD 700,000	Thaioli Treasury Center 3.75% 18/6/2050	465,150	0.00
Sweden				USD 790,000	TMBThanachart Bank 4.9% 2/6/2171	733,712	0.01
EUR 1,850,000	Fastighets Balder 2.873% 2/6/2081	1,309,069	0.01			4,196,392	0.05
EUR 3,076,000	Heimstaden Bostad 2.625% 15/2/2171	2,229,522	0.03	Turkey			
EUR 634,000	Intrum 3.5% 15/7/2026	568,747	0.01	USD 5,428,000	Turkey Government International Bond 4.875% 16/4/2043	3,087,175	0.03
EUR 3,062,000	Intrum 4.875% 15/8/2025	2,929,146	0.03	USD 1,259,533	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/9/2028	1,046,324	0.01
USD 1,000,000	Skandinaviska Enskilda Banken 5.125% 13/5/2171	955,000	0.01			4,133,499	0.04
USD 200,000	Svenska Handelsbanken 4.375% 1/3/2171	173,521	0.00	Ukraine			
USD 200,000	Svenska Handelsbanken 4.75% 1/3/2171	165,322	0.00	USD 1,990,000	Ukraine Government International Bond 7.253% 15/3/2035	393,025	0.01
EUR 1,524,000	Verisure 3.25% 15/2/2027	1,314,361	0.01	USD 1,582,000	Ukraine Government International Bond 7.375% 25/9/2034	312,445	0.00
EUR 2,237,000	Verisure 3.5% 15/5/2023*	2,216,278	0.03			705,470	0.01
EUR 1,498,000	Verisure 3.875% 15/7/2026	1,345,769	0.02	United Arab Emirates			
EUR 1,993,000	Verisure 5% 15/4/2025*	1,979,393	0.02	USD 2,853,000	Emirates NBD Bank 6.125% 20/9/2170*	2,838,913	0.03
EUR 305,000	Verisure Midholding 5.25% 15/2/2029	248,035	0.00	USD 2,563,000	NBK Tier 1 3.625% 24/8/2171	2,247,431	0.03
EUR 874,000	Volvo Car 2.5% 7/10/2027	780,468	0.01			5,086,344	0.06
		16,214,631	0.18	United Kingdom			
Switzerland				USD 612,000	AstraZeneca 1.375% 6/8/2030	504,737	0.01
EUR 2,000,000	Credit Suisse 2.125% 13/10/2026	1,835,721	0.02	USD 946,000	AstraZeneca 2.125% 6/8/2050	624,709	0.01
USD 200,000	Credit Suisse 5.25% 11/2/2171	150,745	0.00	USD 500,000	AstraZeneca 3.375% 16/11/2025	490,852	0.01
USD 3,654,000	Credit Suisse 6.25% 18/12/2170	3,202,054	0.04	GBP 125,000	Atlas Funding 2021-1 3.301% 25/7/2058	141,358	0.00
USD 3,200,000	Credit Suisse 6.25% 18/12/2170	2,883,110	0.03	GBP 110,000	Atlas Funding 2021-1 3.851% 25/7/2058	123,778	0.00
USD 600,000	Credit Suisse 7.25% 12/3/2171	495,365	0.01	USD 4,093,231	Avianca Midco 2 9% 1/12/2028	3,458,780	0.04
USD 900,000	Credit Suisse 7.25% 12/3/2171	743,048	0.01	GBP 1,699,000	Azure Finance NO 2 4.691% 20/7/2030	1,964,651	0.02
USD 200,000	Credit Suisse 7.5% 17/11/2171	176,705	0.00	EUR 5,800,000	Barclays 0.577% 9/8/2029	4,669,962	0.05
USD 200,000	Credit Suisse 7.5% 11/6/2171	190,442	0.00	EUR 3,100,000	Barclays 0.877% 28/11/2028	2,685,943	0.03
USD 4,513,000	UBS 1.375% 13/1/2025	4,227,475	0.05	USD 1,590,000	Barclays 5.304% 9/8/2026	1,585,270	0.02
USD 614,000	UBS 2.095% 11/2/2032	482,563	0.00	USD 1,100,000	Barclays 6.125% 15/12/2170	1,017,452	0.01
USD 1,836,000	UBS 4.488% 12/5/2026	1,818,795	0.02	GBP 800,000	Barclays 6.375% 15/3/2171	848,581	0.01

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GBP 400,000	Barclays 7.125% 15/9/2170	442,723	0.00	EUR 1,163,000	eG Global Finance 4.375% 7/2/2025	1,078,950	0.01
GBP 400,000	Barclays 7.25% 15/6/2171	460,277	0.00	EUR 1,871,000	eG Global Finance 6.25% 30/10/2025	1,757,574	0.02
USD 600,000	Barclays 8% 15/9/2170	591,545	0.01	GBP 549,335	Finsbury Square 2.019% 16/12/2067	622,573	0.01
USD 1,600,000	Barclays 8% 15/12/2170	1,558,954	0.02	GBP 544,000	Finsbury Square 2.369% 16/12/2067	612,229	0.01
GBP 520,000	Barley Hill NO 2 3.391% 27/8/2058	574,872	0.01	GBP 1,045,000	Finsbury Square 2.619% 16/12/2067	1,172,189	0.01
EUR 1,300,000	BCP V Modular Services Finance II 4.75% 30/11/2028	1,084,375	0.01	GBP 235,000	Finsbury Square 2019-2 3.419% 16/9/2069	272,843	0.00
GBP 400,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	378,254	0.00	GBP 215,000	Finsbury Square 2019-2 3.719% 16/9/2069	249,593	0.00
GBP 3,858,000	Bellis Acquisition 3.25% 16/2/2026	3,549,505	0.04	GBP 927,908	Finsbury Square 2021-2 2.169% 16/12/2071	1,053,499	0.01
GBP 2,628,000	Bellis Acquisition 4.5% 16/2/2026	2,453,887	0.03	GBP 435,000	Finsbury Square 2021-2 2.619% 16/12/2071	471,995	0.01
EUR 5,140,000	British American Tobacco 3% 27/12/2170	3,979,303	0.04	GBP 371,000	Finsbury Square 2021-2 2.769% 16/12/2071	389,287	0.01
EUR 7,675,000	British Telecommunications 1.874% 18/8/2080	6,626,763	0.07	GBP 201,000	Finsbury Square 2021-2 3.069% 16/12/2071	219,063	0.00
USD 1,000,000	British Telecommunications 4.25% 23/11/2081	877,539	0.01	USD 2,202,000	Fresnillo 4.25% 2/10/2050*	1,700,296	0.02
USD 2,200,000	British Telecommunications 4.875% 23/11/2081	1,870,241	0.02	GBP 537,000	Funding IV 3.891% 15/9/2024	623,252	0.01
GBP 225,000	Canada Square Funding 2021- 2 2.584% 17/6/2058	252,794	0.00	GBP 116,000	Funding V 3.391% 15/10/2025	130,204	0.00
GBP 102,000	Canada Square Funding 2021- 2 2.984% 17/6/2058	112,960	0.00	GBP 736,000	Funding VI 4.791% 15/7/2026	843,364	0.01
GBP 318,000	Canada Square Funding 6 3.011% 17/1/2059	342,147	0.00	GBP 884,793	Gemgarto 2018-1 2.722% 16/9/2065	1,026,307	0.01
GBP 178,000	Canada Square Funding 6 3.411% 17/1/2059	186,092	0.00	GBP 205,952	Gemgarto 2018-1 3.022% 16/9/2065	238,725	0.00
GBP 1,000,000	Canary Wharf Finance II 3.081% 22/10/2037	950,736	0.01	GBP 218,000	Gemgarto 2021-1 2.669% 16/12/2067	240,570	0.00
GBP 4,190,000	Canary Wharf Finance II 3.806% 22/10/2037	3,893,828	0.04	GBP 858,049	Gemgarto 2021-1 6.369% 16/12/2067	996,303	0.01
EUR 1,071,000	Chanel Ceres 0.5% 31/7/2026	967,578	0.01	GBP 1,880,000	Great Hall Mortgages No 1 1.925% 18/6/2039	2,011,399	0.02
EUR 2,404,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,256,513	0.02	GBP 300,000	Greene King Finance 3.28% 15/12/2034	284,987	0.00
GBP 1,850,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,898,927	0.02	GBP 300,000	Greene King Finance 3.56% 15/3/2036	285,569	0.00
GBP 220,000	CMF 2020-1 2.691% 16/1/2057	251,932	0.00	GBP 2,565,066	Greene King Finance 3.593% 15/3/2035	2,720,596	0.03
GBP 105,000	CMF 2020-1 2.941% 16/1/2057	118,914	0.00	GBP 7,873,034	Greene King Finance 3.98% 15/12/2033	8,543,065	0.09
GBP 2,097,000	Constellation Automotive Financing 4.875% 15/7/2027*	1,933,530	0.02	GBP 1,053,425	Greene King Finance 4.064% 15/3/2035	1,127,631	0.01
GBP 1,102,412	Dignity Finance 3.546% 31/12/2034	1,222,403	0.01	USD 80,000	GSK Consumer Healthcare Capital UK 3.125% 24/3/2025	77,162	0.00
GBP 350,000	Dignity Finance 4.696% 31/12/2049	365,566	0.00	GBP 741,000	Harben Finance 2.604% 28/9/2055	786,386	0.01
GBP 394,209	Dowson 2021-2 2.371% 20/10/2028	456,041	0.01	GBP 441,000	Harben Finance 2.954% 28/9/2055	456,441	0.01
GBP 400,000	Dowson 2021-2 2.891% 20/10/2028	455,076	0.00	GBP 200,000	Heathrow Finance 3.875% 1/3/2027	202,322	0.00
GBP 1,300,000	Dowson 2021-2 3.291% 20/10/2028	1,452,287	0.02	GBP 517,000	Heathrow Finance 4.125% 1/9/2029	508,089	0.01
GBP 1,143,000	Dowson 2022-1 3.941% 20/1/2029	1,294,781	0.01	GBP 500,000	Heathrow Finance 4.75% 1/3/2024	572,897	0.01
GBP 725,000	Dowson 2022-1 4.391% 20/1/2029	805,223	0.01	GBP 199,992	Hops Hill No 1 3.541% 27/5/2054	225,068	0.00
EUR 3,498,000	EC Finance 3% 15/10/2026	3,233,422	0.04				
EUR 2,259,000	eG Global Finance 3.625% 7/2/2024	2,123,482	0.02				

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GBP 99,997	Hops Hill No 1 4.041% 27/5/2054	112,629	0.00	GBP 800,000	Nationwide Building Society 5.75% 20/12/2170*	822,787	0.01
USD 3,393,000	HSBC 0.976% 24/5/2025	3,166,904	0.04	GBP 400,000	Nationwide Building Society 5.875% 20/12/2170	438,086	0.00
GBP 3,760,000	HSBC 1.75% 24/7/2027	3,787,744	0.04	EUR 3,900,000	NatWest 1.043% 14/9/2032*	3,186,541	0.04
EUR 1,800,000	HSBC 3.019% 15/6/2027	1,751,362	0.02	USD 4,797,000	Neptune Energy Bondco 6.625% 15/5/2025	4,645,573	0.05
USD 3,000,000	HSBC 3.033% 22/11/2023	2,990,567	0.03	GBP 775,000	Newday Funding Master Issuer - Series 2021-1 3.241% 15/3/2029	881,321	0.01
USD 840,000	HSBC Bank 3.127% 19/12/2170	644,406	0.01	GBP 595,000	Newday Funding Master Issuer - Series 2021-3 2.591% 15/11/2029	675,673	0.01
GBP 660,000	Iceland Bondco 4.375% 15/5/2028	496,212	0.01	GBP 677,000	Newday Funding Master Issuer - Series 2021-3 3.041% 15/11/2029	756,294	0.01
GBP 1,200,000	Iceland Bondco 4.625% 15/3/2025*	1,017,253	0.01	GBP 1,212,000	Newday Funding Master Issuer - Series 2022-2 0% 15/7/2030	1,407,302	0.02
EUR 5,470,000	Informa 2.125% 6/10/2025	5,264,161	0.06	EUR 639,443	Newgate Funding 0.9% 1/12/2050	627,102	0.01
USD 404,000	International Game Technology 6.25% 15/1/2027	394,389	0.00	EUR 6,000,000	NGG Finance 1.625% 5/12/2079	5,538,970	0.06
USD 365,000	International Game Technology 6.5% 15/2/2025	363,633	0.00	GBP 1,300,000	NGG Finance 5.625% 18/6/2073	1,448,741	0.02
GBP 790,000	Iron Mountain UK 3.875% 15/11/2025	837,176	0.01	GBP 1,524,000	Ocado 3.875% 8/10/2026	1,405,967	0.02
EUR 1,582,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	1,140,441	0.01	EUR 305,289	Paragon Mortgages No 12 0.801% 15/11/2038	280,506	0.00
EUR 300,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	261,638	0.00	GBP 2,405,000	Paragon Mortgages No 25 2.763% 15/5/2050	2,771,556	0.03
USD 1,400,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	1,288,171	0.01	GBP 2,100,000	Paragon Mortgages No 25 3.113% 15/5/2050	2,392,574	0.03
GBP 1,205,000	Jerrold Finco 4.875% 15/1/2026*	1,197,981	0.01	GBP 565,034	Pierpont BTL 2021-1 2.21% 22/12/2053	640,735	0.01
GBP 1,794,000	Jerrold Finco 5.25% 15/1/2027	1,821,359	0.02	GBP 802,000	Pierpont BTL 2021-1 2.66% 22/12/2053	899,580	0.01
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 3.591% 12/6/2057	418,817	0.01	GBP 3,748,000	Pinewood Finance 3.25% 30/9/2025*	3,930,572	0.04
GBP 320,946	Lanebrook Mortgage Transaction 2021-1 2.224% 20/7/2058	364,429	0.00	GBP 421,000	Polaris 2022-1 3.191% 23/10/2059	463,109	0.01
GBP 173,000	Lanebrook Mortgage Transaction 2021-1 2.524% 20/7/2058	192,292	0.00	GBP 307,000	Polaris 2022-1 3.691% 23/10/2059	336,866	0.00
GBP 158,000	Lanebrook Mortgage Transaction 2021-1 2.824% 20/7/2058	168,558	0.00	GBP 538,000	Polaris 2022-1 5.091% 23/10/2059	582,347	0.01
GBP 102,000	Lanebrook Mortgage Transaction 2021-1 3.224% 20/7/2058	108,999	0.00	GBP 115,000	Precise Mortgage Funding 2020-1B 3.141% 16/10/2056	130,929	0.00
USD 2,016,000	Liquid Telecommunications Financing 5.5% 4/9/2026	1,727,309	0.02	GBP 100,000	Precise Mortgage Funding 2020-1B 3.641% 16/10/2056	111,592	0.00
USD 729,000	Lloyds Bank 3.5% 14/5/2025	713,584	0.01	GBP 1,464,000	Premier Foods Finance 3.5% 15/10/2026	1,507,732	0.02
USD 1,400,000	Lloyds Banking 7.5% 27/6/2171	1,386,182	0.02	GBP 1,197,000	Residential Mortgage 32 3.602% 20/6/2070	1,368,931	0.02
GBP 503,454	London Wall Mortgage Capital 2.443% 15/5/2051	571,501	0.01	EUR 44,555	RMAC No 1 0% 12/6/2044	41,414	0.00
GBP 280,256	London Wall Mortgage Capital 2.493% 15/5/2052	318,677	0.00	EUR 638,156	RMAC No 1 0% 12/6/2044	573,242	0.01
GBP 4,575,000	Market Bidco Finco 5.5% 4/11/2027	4,394,760	0.05	GBP 334,794	RMAC No 1 1.61% 12/6/2044	367,305	0.00
USD 250,000	Mclaren Finance 7.5% 1/8/2026	211,921	0.00	GBP 420,000	RMAC NO 2 3.31% 12/6/2046	484,961	0.01
GBP 1,483,000	Mitchells & Butlers Finance 3.724% 15/6/2036	1,392,836	0.02	EUR 400,000	Rolls-Royce 1.625% 9/5/2028	311,284	0.00
GBP 757,481	Mortimer BTL 2021-1 2.11% 23/6/2053	859,296	0.01	EUR 442,000	Rolls-Royce 4.625% 16/2/2026	425,241	0.01
GBP 198,000	Mortimer BTL 2021-1 2.51% 23/6/2053	218,600	0.00	USD 200,000	Rolls-Royce 5.75% 15/10/2027	182,228	0.00
GBP 111,000	Mortimer BTL 2021-1 2.86% 23/6/2053	120,945	0.00	GBP 176,000	Rolls-Royce 5.75% 15/10/2027	192,260	0.00
GBP 266,625	Motor 2016-1 5.25% 25/11/2025	308,693	0.00	USD 880,000	Royalty Pharma 1.2% 2/9/2025	800,079	0.01
GBP 550,000	National Express 4.25% 26/2/2171	575,642	0.01				

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USD 600,000	Royalty Pharma 1.75% 2/9/2027	522,548	0.01	GBP 264,000	Tower Bridge Funding 2022-1 2.652% 20/12/2063	280,170	0.00
USD 612,000	Royalty Pharma 2.15% 2/9/2031	487,206	0.01	GBP 1,590,000	Turbo Finance 9 3.341% 20/8/2028	1,825,812	0.02
USD 842,000	Royalty Pharma 3.55% 2/9/2050	597,309	0.01	GBP 488,000	Twin Bridges 2018-1 3.51% 12/9/2050	557,802	0.01
GBP 535,000	Sage AR Funding No 1 3.843% 17/11/2030	601,740	0.01	GBP 390,000	Twin Bridges 2020-1 3.591% 12/12/2054	445,627	0.01
GBP 369,000	Satus 2021-1 2.891% 17/8/2028	419,130	0.00	GBP 225,000	Twin Bridges 2020-1 4.341% 12/12/2054	256,971	0.00
GBP 453,000	Satus 2021-1 3.291% 17/8/2028	503,918	0.01	GBP 436,000	Twin Bridges 2021-1 2.941% 12/3/2055	475,173	0.01
GBP 122,000	Satus 2021-1 3.591% 17/8/2028	131,689	0.00	GBP 220,000	Twin Bridges 2021-1 3.441% 12/3/2055	234,382	0.00
GBP 247,000	Satus 2021-1 4.891% 17/8/2028	263,129	0.00	GBP 670,099	Twin Bridges 2021-2 2.001% 12/9/2055	753,435	0.01
USD 3,458,440	SCC Power 4% 17/5/2032	354,490	0.00	GBP 274,000	Twin Bridges 2021-2 2.241% 12/9/2055	294,639	0.00
USD 6,384,812	SCC Power 8% 31/12/2028	2,617,773	0.04	GBP 435,000	Twin Bridges 2021-2 2.491% 12/9/2055	464,528	0.01
EUR 1,432,000	Sherwood Financing 4.5% 15/11/2026*	1,208,198	0.01	GBP 187,000	Twin Bridges 2021-2 2.841% 12/9/2055	194,075	0.00
EUR 458,000	Sherwood Financing 4.946% 15/11/2027	426,708	0.00	GBP 192,841	Twin Bridges 2021-2 4.241% 12/9/2055	223,347	0.00
GBP 624,000	Sherwood Financing 6% 15/11/2026	587,432	0.01	GBP 830,000	Twin Bridges 2022-1 2.641% 1/12/2055	848,367	0.01
USD 477,000	Sky 3.75% 16/9/2024	474,467	0.00	GBP 365,000	Twin Bridges 2022-1 3.041% 1/12/2055	359,899	0.00
GBP 453,000	Spirit Issuer 5.472% 28/12/2034	544,513	0.01	GBP 2,791,000	Twin Bridges 2022-2 0% 12/6/2055	3,176,596	0.04
EUR 1,659,000	SSE 4% 21/4/2171	1,531,824	0.02	GBP 1,884,626	Unique Pub Finance 5.659% 30/6/2027	2,229,497	0.02
EUR 9,750,000	Standard Chartered 1.2% 23/9/2031	8,431,522	0.09	GBP 1,997,000	Unique Pub Finance 6.464% 30/3/2032	2,749,742	0.03
GBP 535,000	Stanlington No 2 3.091% 12/6/2056	591,078	0.01	GBP 599,846	Unique Pub Finance 7.395% 28/3/2024	706,825	0.01
GBP 329,000	Stanlington No 2 3.541% 12/6/2056	359,028	0.00	GBP 4,506,336	United Kingdom Gilt 1.25% 31/7/2051	3,419,073	0.04
GBP 450,000	Stanlington No 2 4.641% 12/6/2056	502,117	0.01	USD 1,316,000	Vedanta Resources 6.125% 9/8/2024	913,870	0.01
GBP 3,930,000	Stonegate Pub Financing 2019 8% 13/7/2025	4,194,523	0.05	USD 3,693,000	Vedanta Resources Finance II 8.95% 11/3/2025	2,880,540	0.03
GBP 2,321,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	2,478,005	0.03	USD 557,000	Vedanta Resources Finance II 13.875% 21/1/2024	482,654	0.01
EUR 801,000	Synthomer 3.875% 1/7/2025*	743,240	0.01	GBP 1,577,000	Very Funding 6.5% 1/8/2026*	1,367,156	0.02
GBP 844,882	Tesco Property Finance 1 7.623% 13/7/2039	1,128,686	0.01	EUR 1,075,000	Virgin Media Finance 3.75% 15/7/2030	844,217	0.01
GBP 2,055,061	Tesco Property Finance 3 5.744% 13/4/2040	2,387,715	0.03	GBP 200,000	Virgin Media Secured Finance 4.125% 15/8/2030	195,977	0.00
GBP 937,382	Tesco Property Finance 4 5.801% 13/10/2040	1,087,950	0.01	GBP 1,625,000	Virgin Media Secured Finance 4.25% 15/1/2030*	1,591,464	0.02
GBP 2,024,000	Thames Water Kemble Finance 4.625% 19/5/2026*	2,078,832	0.02	USD 443,000	Virgin Media Secured Finance 4.5% 15/8/2030	368,037	0.00
GBP 378,506	Together Asset Backed Securitisation 2021-1st1 2.23% 12/7/2063	432,644	0.01	GBP 500,000	Virgin Media Secured Finance 5.25% 15/5/2029	516,921	0.01
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 2.48% 12/7/2063	172,111	0.00	USD 1,600,000	Virgin Media Secured Finance 5.5% 15/5/2029	1,428,210	0.02
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 2.78% 12/7/2063	114,727	0.00	EUR 4,484,000	Vmed O2 UK Financing I 3.25% 31/1/2031	3,795,368	0.04
GBP 145,000	Tower Bridge Funding 2020-1 3.852% 20/9/2063	167,670	0.00				
GBP 115,000	Tower Bridge Funding 2020-1 4.852% 20/9/2063	133,122	0.00				
GBP 364,999	Tower Bridge Funding 2021-1 3.429% 21/7/2064	415,888	0.01				
GBP 252,000	Tower Bridge Funding 2021-1 3.729% 21/7/2064	282,650	0.00				

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GBP 438,000	Vmed O2 UK Financing I 4% 31/1/2029	432,281	0.00	USD 59,280	Ajax Mortgage Loan Trust 2018-A 0% 25/4/2058	60,889	0.00
GBP 2,408,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,324,678	0.03	USD 38,133	Ajax Mortgage Loan Trust 2018-B 0% 26/2/2057	27,598	0.00
EUR 975,000	Vodafone 2.625% 27/8/2080	876,561	0.01	USD 11,540,633	Ajax Mortgage Loan Trust 2019-G 3% 25/9/2059	11,375,408	0.13
EUR 2,150,000	Vodafone 3% 27/8/2080*	1,727,302	0.02	USD 3,076,768	Ajax Mortgage Loan Trust 2019-H 3% 25/11/2059	3,033,822	0.03
EUR 8,200,000	Vodafone 3.1% 3/1/2079	7,966,861	0.09	USD 14,255,051	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	13,939,370	0.16
EUR 800,000	Vodafone 4.2% 3/10/2078*	731,355	0.01	USD 1,291,362	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	1,272,405	0.01
USD 735,000	Vodafone 4.25% 17/9/2050	608,037	0.01	USD 5,013,348	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	4,863,369	0.05
USD 2,200,000	Vodafone 6.25% 3/10/2078	2,142,250	0.02	USD 16,903,227	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	15,986,354	0.18
		267,520,719	2.98	USD 31,188,837	Ajax Mortgage Loan Trust 2021-F 1.875% 25/6/2061	29,013,082	0.32
	United States			USD 2,589,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	2,139,161	0.02
USD 460,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	432,664	0.01	USD 176,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	161,220	0.00
USD 1,500,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	1,305,597	0.01	USD 130,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	113,653	0.00
USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	277,514	0.00	USD 489,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	465,862	0.01
USD 7,000,000	245 Park Avenue Trust 2017- 245P 0.271% 5/6/2037	55,860	0.00	USD 78,000	Albertsons / Safeway / New Albertsons / Albertsons 7.5% 15/3/2026	79,592	0.00
USD 320,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	269,790	0.00	USD 612,000	Alexandria Real Estate Equities 1.875% 1/2/2033	466,526	0.01
USD 1,708,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	1,402,517	0.02	USD 1,327,000	Alexandria Real Estate Equities 2.95% 15/3/2034	1,123,799	0.01
USD 1,070,000	280 Park Avenue 2017-280P Mortgage Trust 3.906% 15/9/2034	1,020,660	0.01	USD 900,000	Alexandria Real Estate Equities 4.5% 30/7/2029	879,209	0.01
USD 4,871,133	280 Park Avenue 2017-280P Mortgage Trust 4.489% 15/9/2034	4,621,324	0.05	USD 1,830,000	Allegheny County Airport Authority 4% 1/1/2046	1,705,493	0.02
USD 1,500,000	AbbVie 2.95% 21/11/2026	1,417,952	0.02	USD 1,043,000	Allegiant Travel 7.25% 15/8/2027	1,037,121	0.01
USD 365,000	AbbVie 3.2% 14/5/2026	350,704	0.00	USD 9,893,000	Allegiant Travel 8.5% 5/2/2024	10,041,494	0.11
USD 1,750,000	AbbVie 3.2% 21/11/2029	1,607,099	0.02	USD 612,000	Allstate 1.45% 15/12/2030	493,672	0.01
USD 182,000	AbbVie 3.8% 15/3/2025	179,823	0.00	USD 500,000	Ally Financial 1.45% 2/10/2023	485,199	0.01
USD 3,162,000	AbbVie 4.25% 21/11/2049	2,820,803	0.03	USD 621,000	Alphabet 1.1% 15/8/2030	510,368	0.01
USD 828,200	AccessLex Institute 3.297% 25/5/2036	800,737	0.01	USD 961,000	Alphabet 2.25% 15/8/2060	624,786	0.01
USD 2,119,612	ACE Home Equity Loan Trust Series 2007-HE4 2.704% 25/5/2037	449,140	0.01	USD 3,700,074	Alternative Loan Trust 2004- 22CB 6.25% 25/10/2034	3,595,628	0.04
USD 107,624	ACE Home Equity Loan Trust Series 2007-HE4 3.044% 25/5/2037	23,270	0.00	USD 2,099,302	Alternative Loan Trust 2005- 22T1 2.794% 25/6/2035	1,805,362	0.02
USD 1,151,000	Aetna 3.5% 15/11/2024	1,137,222	0.01	USD 586,012	Alternative Loan Trust 2005- 76 1.859% 25/2/2036	528,770	0.01
USD 1,297,000	Affinity Gaming 6.875% 15/12/2027	1,130,877	0.01	USD 2,827,470	Alternative Loan Trust 2005- J4 4.469% 25/7/2035	2,864,348	0.03
USD 340,000	Agate Bay Mortgage Trust 2015- 1 3.693% 25/1/2045	318,896	0.00	USD 3,564,917	Alternative Loan Trust 2006- 11CB 6.5% 25/5/2036	2,093,841	0.02
USD 391,000	Agate Bay Mortgage Trust 2015- 3 3.544% 25/4/2045	362,515	0.00	USD 948,677	Alternative Loan Trust 2006- 15CB 6.5% 25/6/2036	531,639	0.01
USD 273,000	Agate Bay Mortgage Trust 2015- 4 3.522% 25/6/2045	248,957	0.00				
USD 2,811,000	AIG Global Funding 0.65% 17/6/2024	2,644,352	0.03				
USD 36,231	Ajax Mortgage Loan Trust 2017-D 0% 25/12/2057	13,770	0.00				

* All or a portion of this security represents a security on loan.

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 1,518,120	Alternative Loan Trust 2006-23CB 2.844% 25/8/2036	334,681	0.00	USD 3,580,000	American Honda Finance 2.25% 12/1/2029	3,160,853	0.04
USD 677,120	Alternative Loan Trust 2006-J7 3.873% 20/11/2046	497,968	0.01	USD 1,285,000	American Municipal Power 7.834% 15/2/2041	1,687,174	0.02
USD 2,838,913	Alternative Loan Trust 2006-J7 6.25% 25/11/2036	1,652,694	0.02	USD 2,000,000	American Tower 1.3% 15/9/2025	1,817,321	0.02
USD 413,859	Alternative Loan Trust 2006-OA11 2.824% 25/9/2046	369,953	0.00	USD 4,137,000	American Tower 1.875% 15/10/2030	3,281,036	0.04
USD 2,954,181	Alternative Loan Trust 2006-OA14 2.589% 25/11/2046	2,383,423	0.03	USD 2,755,000	American Tower 2.7% 15/4/2031	2,309,623	0.03
USD 3,248,655	Alternative Loan Trust 2006-OA16 3.124% 25/10/2046	2,573,919	0.03	USD 1,000,000	American Tower 2.75% 15/1/2027	918,702	0.01
USD 343,333	Alternative Loan Trust 2006-OA8 2.824% 25/7/2046	298,909	0.00	USD 905,000	American Tower 2.95% 15/1/2051	624,034	0.01
USD 1,419,786	Alternative Loan Trust 2006-OC10 2.904% 25/11/2036	1,314,555	0.02	USD 2,701,000	American Tower 3.1% 15/6/2050	1,906,188	0.02
USD 2,854,947	Alternative Loan Trust 2006-OC7 2.944% 25/7/2046	2,639,887	0.03	USD 1,710,000	American Tower 5% 15/2/2024	1,724,088	0.02
USD 3,192,973	Alternative Loan Trust 2007-25 6.5% 25/11/2037	1,722,470	0.02	USD 2,739,000	American University/The 3.672% 1/4/2049	2,325,022	0.03
USD 4,689,856	Alternative Loan Trust 2007-3T1 6% 25/4/2037	2,527,091	0.03	USD 2,000,000	Amgen 1.65% 15/8/2028	1,734,787	0.02
USD 2,771,978	Alternative Loan Trust 2007-9T1 6% 25/5/2037	1,565,104	0.02	USD 303,000	Amgen 1.9% 21/2/2025	288,708	0.00
USD 10,719	Alternative Loan Trust 2007-OA3 2.804% 25/4/2047	1,323	0.00	USD 3,382,000	Amgen 2% 15/1/2032	2,765,202	0.03
USD 181,931	Alternative Loan Trust 2007-OA8 2.804% 25/6/2047	138,845	0.00	USD 800,000	Amgen 2.6% 19/8/2026	758,873	0.01
USD 236,995	Alternative Loan Trust 2007-OH2 2.924% 25/8/2047	203,288	0.00	USD 946,000	Amgen 2.77% 1/9/2053	636,162	0.01
USD 568,000	Altria 3.7% 4/2/2051	373,065	0.00	USD 562,000	Amgen 3% 15/1/2052	402,194	0.00
USD 1,371,000	Amazon.com 2.5% 3/6/2050	970,571	0.01	USD 1,755,000	Amgen 3.125% 1/5/2025	1,721,654	0.02
USD 946,000	Amazon.com 2.7% 3/6/2060	645,973	0.01	USD 3,260,000	Amgen 4.05% 18/8/2029	3,190,129	0.04
USD 3,500,000	Amazon.com 3% 13/4/2025	3,444,694	0.04	USD 1,550,000	Amgen 4.875% 1/3/2053	1,524,800	0.02
USD 938,000	Amazon.com 3.1% 12/5/2051	743,424	0.01	USD 750,000	Amkor Technology 6.625% 15/9/2027	741,382	0.01
USD 1,750,000	Amazon.com 3.45% 13/4/2029	1,702,719	0.02	USD 959,000	AMN Healthcare 4.625% 1/10/2027	888,963	0.01
USD 671,973	Ambac Assurance 5.1% 7/6/2171	677,853	0.01	USD 612,000	Amphenol 2.2% 15/9/2031	509,593	0.01
USD 104,000	AMC Networks 4.75% 1/8/2025	96,707	0.00	USD 164,000	Amphenol 4.35% 1/6/2029	163,491	0.00
USD 1,748,000	American Express 2.25% 4/3/2025	1,670,121	0.02	USD 8,500,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	8,050,061	0.09
USD 2,570,000	American Express 3.95% 1/8/2025	2,546,542	0.03	USD 1,097,000	Anheuser-Busch InBev Worldwide 4.5% 1/6/2050	1,013,100	0.01
USD 3,171,000	American Express 4.05% 3/5/2029	3,095,130	0.03	USD 377,000	Anheuser-Busch InBev Worldwide 4.6% 15/4/2048	348,763	0.00
USD 781,621	American Home Mortgage Assets Trust 2006-3 1.799% 25/10/2046	574,040	0.01	USD 1,160,000	Apple 1.65% 11/5/2030	991,778	0.01
USD 1,618,905	American Home Mortgage Assets Trust 2006-4 2.654% 25/10/2046	924,808	0.01	USD 3,941,000	Apple 2.4% 20/8/2050	2,777,673	0.03
USD 572,597	American Home Mortgage Assets Trust 2007-1 1.559% 25/2/2047	249,446	0.00	USD 466,000	Apple 2.65% 11/5/2050	345,666	0.00
USD 1,876,000	American Homes 4 Rent 2014-SFR2 Trust 6.231% 17/10/2036	1,902,934	0.02	USD 876,000	Apple 2.65% 8/2/2051	649,484	0.01
USD 4,749,572	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	48	0.00	USD 2,075,000	Apple 3% 13/11/2027	2,002,302	0.02
				USD 2,680,000	Applied Materials 1.75% 1/6/2030	2,274,375	0.02
				USD 7,086,521	APS Resecuritization Trust 2016-1 3.188% 31/7/2057	2,736,435	0.03
				USD 1,245,995	APS Resecuritization Trust 2016-3 5.294% 27/9/2046	1,261,387	0.01
				EUR 541,000	Aramark Services 5% 1/2/2028	138,423	0.00
				EUR 416,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2026	448,596	0.00
					Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	329,200	0.00

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 2,271,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	1,943,179	0.02	USD 5,860,000	Bamll Commercial Mortgage Trust 2016-SS1 0.702% 15/12/2035	93,174	0.00
USD 225,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	183,781	0.00	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.392% 15/11/2033	94,653	0.00
USD 918,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	905,676	0.01	USD 3,273,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.792% 15/11/2033	3,132,097	0.04
EUR 1,200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	976,675	0.01	USD 3,645,000	BAMLL Commercial Mortgage Trust 2017-SCH 3.892% 15/11/2032	3,481,417	0.04
GBP 1,320,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	1,196,284	0.01	USD 1,780,000	BAMLL Commercial Mortgage Trust 2017-SCH 4.392% 15/11/2032	1,702,496	0.02
USD 2,848,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	2,705,637	0.03	USD 160,000	BAMLL Commercial Mortgage Trust 2018-DSNY 3.742% 15/9/2034	153,784	0.00
USD 10,110,000	AREIT 2022-CRE7 4.538% 17/6/2039	10,050,829	0.11	USD 2,553,409	BAMLL Commercial Mortgage Trust 2018-DSNY 4.092% 15/9/2034	2,444,348	0.03
USD 3,251,403	Argent Mortgage Loan Trust 2005-W1 2.924% 25/5/2035	2,878,982	0.03	USD 246,603	Banc of America Funding 2006-A Trust 3.176% 20/2/2036	232,097	0.00
USD 1,820,000	Arizona Health Facilities Authority 2.336% 1/1/2037	1,719,533	0.02	USD 13,421,525	Banc of America Funding 2014-R2 Trust 0% 26/11/2036	4,625,939	0.05
USD 935,000	Arizona State University 5% 1/7/2041	1,014,403	0.01	USD 1,180,000	BANK 2017-BNK5 4.331% 15/6/2060	1,074,653	0.01
USD 2,200,000	Ashford Hospitality Trust 2018-ASHF 4.491% 15/4/2035	2,088,445	0.02	EUR 1,800,000	Bank of America 0.583% 24/8/2028	1,568,908	0.02
USD 6,712,000	Ashford Hospitality Trust 2018-ASHF 5.491% 15/4/2035	6,229,429	0.07	USD 3,750,000	Bank of America 1.486% 19/5/2024	3,674,699	0.04
USD 578,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	466,961	0.01	USD 698,000	Bank of America 1.53% 6/12/2025	652,012	0.01
USD 1,520,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,201,135	0.01	USD 341,000	Bank of America 1.658% 11/3/2027	306,285	0.00
USD 3,604,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	3,227,874	0.04	USD 2,658,000	Bank of America 1.843% 4/2/2025	2,555,365	0.03
USD 2,000,000	Astrazeneca Finance 1.75% 28/5/2028	1,770,994	0.02	USD 612,000	Bank of America 1.922% 24/10/2031	487,418	0.01
USD 1,935,000	AT&T 0.9% 25/3/2024	1,847,632	0.02	USD 1,127,000	Bank of America 2.456% 22/10/2025	1,079,625	0.01
USD 2,652,000	AT&T 1.7% 25/3/2026	2,428,902	0.03	USD 1,905,000	Bank of America 2.651% 11/3/2032	1,595,639	0.02
USD 1,780,000	AT&T 2.25% 1/2/2032	1,444,648	0.02	USD 2,072,000	Bank of America 2.972% 21/7/2052	1,471,457	0.02
USD 2,965,000	AT&T 2.3% 1/6/2027	2,712,301	0.03	USD 5,500,000	Bank of America 3.004% 20/12/2023	5,480,200	0.06
USD 563,000	AT&T 3.5% 15/9/2053	422,992	0.00	USD 4,009,000	Bank of America 3.384% 2/4/2026	3,878,293	0.04
USD 562,000	AT&T 3.65% 15/9/2059	416,550	0.00	USD 466,000	Bank of America 3.458% 15/3/2025	458,818	0.00
USD 8,115,000	AT&T 4.1% 15/2/2028	7,952,863	0.09	USD 1,650,000	Bank of America 3.483% 13/3/2052	1,300,321	0.01
USD 1,615,000	AT&T 4.3% 15/2/2030	1,571,993	0.02	USD 361,000	Bank of America 3.5% 19/4/2026	352,244	0.00
USD 1,700,000	AT&T 4.35% 1/3/2029	1,665,498	0.02	USD 1,881,000	Bank of America 3.705% 24/4/2028	1,792,262	0.02
USD 4,207,972	Atrium Hotel Portfolio Trust 2017-ATRM 4.341% 15/12/2036	3,931,193	0.04	USD 775,000	Bank of America 3.824% 20/1/2028	744,207	0.01
USD 514,447	Atrium Hotel Portfolio Trust 2017-ATRM 5.441% 15/12/2036	478,536	0.01	USD 5,735,000	Bank of America 3.841% 25/4/2025	5,681,424	0.06
EUR 1,100,000	Avantor Funding 2.625% 1/11/2025	1,048,058	0.01				
USD 1,111,000	Avaya 6.125% 15/9/2028	610,283	0.01				
USD 1,265,000	Azul Investments 5.875% 26/10/2024	983,538	0.01				
USD 1,451,000	Azul Investments 7.25% 15/6/2026	1,036,068	0.01				
USD 1,867,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	1,675,412	0.02				

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 811,000	Bank of America 4.083% 20/3/2051	702,749	0.01	USD 2,169,990	Bayview Commercial Asset Trust 2007-1 2.714% 25/3/2037	1,999,781	0.02
USD 3,742,000	Bank of America 4.376% 27/4/2028	3,663,633	0.04	USD 3,044,767	Bayview Commercial Asset Trust 2007-2 2.714% 25/7/2037	2,712,367	0.03
USD 4,720,000	Bank of America 4.827% 22/7/2026	4,735,535	0.05	USD 4,956,387	Bayview Commercial Asset Trust 2007-4 2.894% 25/9/2037	4,537,536	0.05
USD 3,415,995	Bank of America Merrill Lynch Commercial Mortgage Trust 2016-UBS10 5.005% 15/7/2049	3,258,179	0.04	USD 1,789,662	Bayview Commercial Asset Trust 2007-6 3.944% 25/12/2037	1,659,960	0.02
USD 9,780,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.736% 15/2/2050	231,780	0.00	USD 2,057,969	Bayview Commercial Asset Trust 2008-2 4.944% 25/4/2038	2,020,415	0.02
USD 4,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.393% 15/2/2050	192,040	0.00	USD 5,418,028	Bayview Financial Revolving Asset Trust 2004-B 3.493% 28/5/2039	4,645,959	0.05
USD 612,000	Bank of New York Mellon 1.65% 28/1/2031	497,691	0.01	USD 1,382,593	Bayview Financial Revolving Asset Trust 2004-B 3.793% 28/5/2039	1,049,188	0.01
USD 1,700,000	Bank of New York Mellon 2.05% 26/1/2027	1,564,871	0.02	USD 4,561,224	Bayview Financial Revolving Asset Trust 2005-A 3.493% 28/2/2040	4,379,161	0.05
USD 5,750,000	Bank of New York Mellon 3.35% 25/4/2025	5,678,228	0.06	USD 425,466	Bayview Financial Revolving Asset Trust 2005-E 3.493% 28/12/2040	417,578	0.01
USD 5,750,000	Bank of New York Mellon 3.85% 26/4/2029	5,554,078	0.06	USD 371,582	Bayview Opportunity Master Fund I Va Trust 2017-RT5 3.5% 28/5/2069	361,812	0.00
USD 3,047,000	Bank of New York Mellon 4.414% 24/7/2026	3,066,151	0.03	USD 8,312,000	BBCMS 2017-DELIC Mortgage Trust 5.016% 15/8/2036	8,003,698	0.09
USD 1,500,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	512,598	0.01	USD 3,451,000	BBCMS 2017-DELIC Mortgage Trust 6.016% 15/8/2036	3,287,277	0.04
USD 2,380,000	BankAmerica Manufactured Housing Contract Trust 7.366% 10/12/2025	670,213	0.01	USD 840,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	632,956	0.01
USD 1,690,000	Bay Area Toll Authority 2.425% 1/4/2026	1,611,291	0.02	USD 877,000	BBCMS 2018-TALL Mortgage Trust 3.113% 15/3/2037	837,342	0.01
USD 3,375,000	Bay Area Toll Authority 6.918% 1/4/2040	4,128,002	0.05	USD 11,710,000	BBCMS Trust 2015-SRCH 0.295% 10/8/2035	111,128	0.00
USD 1,058,434	Bayview Commercial Asset Trust 2005-3 2.924% 25/11/2035	969,604	0.01	USD 19,674,351	BBCMS Trust 2015-SRCH 1.083% 10/8/2035	673,453	0.01
USD 1,894,404	Bayview Commercial Asset Trust 2005-4 2.894% 25/1/2036	1,731,120	0.02	USD 1,268,970	BCAP 2011-RR5-I Trust 2.559% 28/5/2036	1,213,220	0.01
USD 46,005	Bayview Commercial Asset Trust 2005-4 3.029% 25/1/2036	42,228	0.00	USD 2,093,435	BCAP Trust 2007-AA4 3.89% 25/6/2047	1,144,313	0.01
USD 121,584	Bayview Commercial Asset Trust 2005-4 3.119% 25/1/2036	110,871	0.00	USD 1,627,547	BCMSC Trust 2000-A 7.575% 15/6/2030	255,870	0.00
USD 160,824	Bayview Commercial Asset Trust 2006-1 2.984% 25/4/2036	153,728	0.00	USD 1,510,989	BCMSC Trust 2000-A 7.83% 15/6/2030	245,279	0.00
USD 462,370	Bayview Commercial Asset Trust 2006-1 3.044% 25/4/2036	411,515	0.01	USD 1,089,739	BCMSC Trust 2000-A 8.29% 15/6/2030	186,958	0.00
USD 111,260	Bayview Commercial Asset Trust 2006-1 3.074% 25/4/2036	98,793	0.00	USD 456,104	Bear Stearns ALT-A Trust 2006- 6 2.764% 25/11/2036	382,739	0.00
USD 608,163	Bayview Commercial Asset Trust 2006-1 3.224% 25/4/2036	541,362	0.01	USD 1,820,361	Bear Stearns ALT-A Trust 2007- 1 2.764% 25/1/2047	1,620,294	0.02
USD 313,083	Bayview Commercial Asset Trust 2006-2 2.864% 25/7/2036	288,491	0.00	USD 53,566	Bear Stearns ARM Trust 2004- 5 3.175% 25/7/2034	50,446	0.00
USD 532,377	Bayview Commercial Asset Trust 2006-3 2.819% 25/10/2036	499,081	0.01	USD 40,950	Bear Stearns Asset Backed I Trust 2004-HE7 4.169% 25/8/2034	40,215	0.00
USD 2,784,752	Bayview Commercial Asset Trust 2006-4 2.789% 25/12/2036	2,587,861	0.03				

***This security is in default, see Note 2(b).

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 1,864,657	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	1,371,605	0.02	USD 4,161,000	BHMS 2018-ATLS 4.291% 15/7/2035	3,992,698	0.04
USD 2,007,121	Bear Stearns Asset Backed I Trust 2005-HE8 4.394% 25/8/2035	1,960,733	0.02	USD 612,000	Blackstone Finance 2% 30/1/2032	484,242	0.01
USD 2,867,903	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	2,122,432	0.02	USD 464,000	Blue Racer Midstream / Blue Racer Finance 7.625% 15/12/2025	462,508	0.01
USD 1,350,964	Bear Stearns Asset Backed I Trust 2006-HE1 3.464% 25/12/2035	1,954,082	0.02	USD 2,710,000	Boston Properties 2.55% 1/4/2032	2,167,324	0.02
USD 1,951,335	Bear Stearns Asset Backed I Trust 2006-HE7 2.784% 25/9/2036	1,891,036	0.02	USD 830,000	Boston Properties 2.75% 1/10/2026	775,029	0.01
USD 720,000	Bear Stearns Asset Backed I Trust 2006-HE8 2.704% 25/10/2036	631,322	0.01	EUR 5,244,000	Boxer Parent 6.5% 2/10/2025	5,090,603	0.06
USD 479,164	Bear Stearns Asset Backed I Trust 2007-HE2 2.584% 25/3/2037	449,544	0.01	USD 4,109,000	Boyd Gaming 4.75% 1/12/2027	3,840,764	0.04
USD 965,335	Bear Stearns Asset Backed I Trust 2007-HE2 2.584% 25/3/2037	903,937	0.01	USD 568,000	BP Capital Markets America 3.001% 17/3/2052	417,602	0.01
USD 932,242	Bear Stearns Asset Backed I Trust 2007-HE2 2.764% 25/3/2037	853,656	0.01	USD 612,000	Bristol-Myers Squibb 1.45% 13/11/2030	502,481	0.01
USD 428,234	Bear Stearns Asset Backed I Trust 2007-HE3 2.694% 25/4/2037	570,199	0.01	USD 946,000	Bristol-Myers Squibb 2.55% 13/11/2050	662,120	0.01
USD 5,208,289	Bear Stearns Asset Backed I Trust 2007-HE3 2.794% 25/4/2037	5,110,250	0.06	USD 599,000	Bristol-Myers Squibb 3.25% 27/2/2027	588,021	0.01
USD 133,671	Bear Stearns Commercial Mortgage Trust 2005-PWR7 5.214% 11/2/2041	132,020	0.00	USD 1,000,000	Bristol-Myers Squibb 3.9% 20/2/2028	995,631	0.01
USD 251,082	Bear Stearns Mortgage Funding Trust 2006-SL1 2.724% 25/8/2036	244,793	0.00	USD 752,000	Broadcom 1.95% 15/2/2028	647,428	0.01
USD 262,774	Bear Stearns Mortgage Funding Trust 2007-AR2 2.614% 25/3/2037	243,669	0.00	USD 5,412,000	Broadcom 2.45% 15/2/2031	4,359,206	0.05
USD 472,002	Bear Stearns Mortgage Funding Trust 2007-AR3 2.584% 25/3/2037	411,268	0.01	USD 2,077,000	Broadcom 3.75% 15/2/2051	1,549,991	0.02
USD 315,370	Bear Stearns Mortgage Funding Trust 2007-AR4 2.654% 25/6/2037	297,548	0.00	USD 82,000	Buckeye Partners 3.95% 1/12/2026	73,377	0.00
USD 3,142,000	Beazer Homes USA 7.25% 15/10/2029	2,704,693	0.03	USD 1,477,000	Buckeye Partners 4.125% 1/3/2025	1,384,289	0.02
USD 612,000	Becton Dickinson 1.957% 11/2/2031	502,921	0.01	USD 1,500,000	Buckeye Partners 4.35% 15/10/2024	1,445,571	0.02
USD 1,750,000	Becton Dickinson 3.7% 6/6/2027	1,704,111	0.02	USD 1,584,492	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	1,527,176	0.02
EUR 1,061,000	Belden 3.375% 15/7/2031	851,363	0.01	USD 2,604,935	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,398,268	0.03
EUR 300,000	Belden 3.875% 15/3/2028	278,292	0.00	USD 13,358,641	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	12,088,897	0.13
USD 2,000,000	Belton Independent School District 4% 15/2/2047	1,935,663	0.02	USD 573,000	BXP Trust 2017-CC 3.67% 13/8/2037	493,193	0.01
USD 200,000	Benchmark 2018-B3 Mortgage Trust 3.188% 10/4/2051	159,893	0.00	USD 2,156,000	BXP Trust 2017-CC 3.67% 13/8/2037	1,742,589	0.02
USD 719,000	Berry Global 4.875% 15/7/2026	701,535	0.01	USD 470,000	BXP Trust 2017-GM 3.539% 13/6/2039	409,748	0.01
USD 5,012,995	BHMS 2018-ATLS 3.641% 15/7/2035	4,870,848	0.05	USD 945,000	BXP Trust 2017-GM 3.539% 13/6/2039	803,650	0.01
				USD 1,864,000	Caesars Entertainment 6.25% 1/7/2025	1,823,847	0.02
				USD 3,368,000	Caesars Entertainment 8.125% 1/7/2027	3,319,055	0.04
				USD 1,970,000	California Pollution Control Financing Authority 5% 21/11/2045	1,972,899	0.02
				USD 847,000	California Resources 7.125% 1/2/2026	834,638	0.01
				USD 1,655,000	California State Public Works Board 8.361% 1/10/2034	2,180,612	0.02
				USD 3,130,000	California State University 2.975% 1/11/2051	2,417,855	0.03

*All or a portion of this security represents a security on loan.

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 250,000	Callon Petroleum 7.5% 15/6/2030	231,844	0.00	USD 940,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.236% 15/2/2033	930,857	0.01
USD 9,175,000	Calpine 4.5% 15/2/2028	8,372,064	0.09	USD 1,140,000	CFCRE Commercial Mortgage Trust 2018-TAN 4.69% 15/2/2033	1,119,322	0.01
USD 1,299,000	Calpine 5.125% 15/3/2028	1,157,460	0.01	USD 1,080,000	CFCRE Commercial Mortgage Trust 2018-TAN 5.295% 15/2/2033	1,057,379	0.01
USD 1,980,000	CAMB Commercial Mortgage Trust 2019-LIFE 4.541% 15/12/2037	1,926,095	0.02	USD 350,000	CFCRE Commercial Mortgage Trust 2018-TAN 6.661% 15/2/2033	339,066	0.00
USD 1,208,000	CAMB Commercial Mortgage Trust 2019-LIFE 5.641% 15/12/2037	1,168,718	0.01	USD 1,634,000	Change Healthcare / Change Healthcare Finance 5.75% 1/3/2025	1,603,224	0.02
USD 490,000	Carrington Mortgage Loan Trust Series 2006-NC1 3.074% 25/1/2036	421,003	0.01	USD 326,000	Charles River Laboratories International 4.25% 1/5/2028	299,345	0.00
USD 1,042,223	Carrington Mortgage Loan Trust Series 2006-NC3 2.594% 25/8/2036	994,596	0.01	USD 612,000	Charles Schwab 1.65% 11/3/2031	496,730	0.01
USD 378,867	Carrington Mortgage Loan Trust Series 2006-NC4 2.604% 25/10/2036	365,948	0.00	USD 583,000	Charles Schwab 3.45% 13/2/2026	576,947	0.01
USD 2,720,607	Carrington Mortgage Loan Trust Series 2007-FRE1 2.704% 25/2/2037	2,603,043	0.03	USD 297,000	Charles Schwab 4.2% 24/3/2025	299,338	0.00
USD 425,000	Carrols Restaurant 5.875% 1/7/2029	319,481	0.00	USD 1,000,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	825,945	0.01
EUR 1,768,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,494,577	0.02	USD 4,576,000	Charter Communications Operating / Charter Communications Operating Capital 2.8% 1/4/2031	3,728,640	0.04
USD 572,000	CCO / CCO Capital 5% 1/2/2028	526,915	0.01	USD 838,000	Charter Communications Operating / Charter Communications Operating Capital 3.5% 1/6/2041	587,418	0.01
USD 425,000	CCO / CCO Capital 6.375% 1/9/2029	414,056	0.00	USD 710,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	482,326	0.00
USD 1,270,000	CDI Escrow Issuer 5.75% 1/4/2030	1,176,782	0.01	USD 1,789,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	1,171,322	0.01
USD 65,000	Cedar Fair 5.25% 15/7/2029	59,367	0.00	USD 844,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	588,082	0.01
USD 65,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	61,326	0.00	USD 1,784,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	1,687,445	0.02
USD 3,265,000	Celanese US 5.9% 5/7/2024	3,294,307	0.04	USD 1,250,000	Charter Communications Operating / Charter Communications Operating Capital 4.908% 23/7/2025	1,248,714	0.01
USD 3,590,000	Centene 2.45% 15/7/2028	3,032,324	0.03	USD 9,792,481	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	4,916,017	0.06
USD 2,405,000	Centene 2.625% 1/8/2031	1,928,968	0.02	USD 1,142,000	Cheever Escrow Issuer 7.125% 1/10/2027	1,114,798	0.01
USD 2,444,000	Centene 4.25% 15/12/2027	2,319,782	0.03	EUR 100,000	Chemours 4% 15/5/2026	93,521	0.00
USD 10,347,000	Centennial Resource Production 5.375% 15/1/2026	9,534,398	0.11	USD 1,450,000	Cheniere Energy 4.625% 15/10/2028	1,397,713	0.02
USD 1,448,000	Centennial Resource Production 6.875% 1/4/2027	1,399,275	0.02	USD 219,000	Cheniere Energy Partners 3.25% 31/1/2032	176,567	0.00
USD 500,000	Central Parent / CDK Global 7.25% 15/6/2029	478,100	0.01				
USD 2,210,000	Central Puget Sound Regional Transit Authority 4% 1/11/2046	2,188,807	0.02				
USD 1,155,000	Central Puget Sound Regional Transit Authority 5% 1/11/2033	1,346,263	0.02				
USD 9,849,000	Century Communities 6.75% 1/6/2027	9,662,632	0.11				
USD 5,181,244	CFCRE Commercial Mortgage Trust 2016-C3 1.86% 10/1/2048	251,207	0.00				
USD 5,189,832	CFCRE Commercial Mortgage Trust 2016-C4 0.854% 10/5/2058	121,494	0.00				
USD 1,710,609	CFCRE Commercial Mortgage Trust 2016-C4 5.001% 10/5/2058	1,607,358	0.02				
USD 1,462,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	1,375,505	0.02				

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 905,000	Cheniere Energy Partners 4.5% 1/10/2029	831,582	0.01	USD 2,955,000	City of Charlotte NC Airport Revenue 3% 1/7/2046	2,314,329	0.03
USD 1,309,000	Chesapeake Energy 5.5% 1/2/2026	1,270,901	0.01	USD 1,440,000	City of Charlotte NC Airport Revenue 4% 1/7/2051	1,325,137	0.01
USD 179,000	Chesapeake Energy 5.875% 1/2/2029	171,215	0.00	USD 2,150,000	City of Los Angeles Department of Airports 5% 15/5/2048	2,233,495	0.03
USD 2,100,306	CHL Mortgage Pass-Through Trust 2006-OA4 1.819% 25/4/2046	705,750	0.01	USD 475,000	City of Philadelphia PA Airport Revenue 5% 1/7/2042	487,792	0.01
USD 371,326	CHL Mortgage Pass-Through Trust 2006-OA5 2.844% 25/4/2046	351,968	0.00	USD 1,055,000	City of Riverside CA Electric Revenue 7.605% 1/10/2040	1,392,793	0.02
USD 5,438,578	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	2,596,072	0.03	USD 1,885,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2037	2,010,849	0.02
USD 68,000	Churchill Downs 4.75% 15/1/2028	61,477	0.00	USD 3,015,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2046	3,134,282	0.04
USD 82,000	Churchill Downs 5.5% 1/4/2027	78,749	0.00	USD 9,965,000	City of Salt Lake City UT Airport Revenue 5% 1/7/2047	10,194,127	0.11
USD 490,000	Cigna 1.25% 15/3/2026	442,771	0.00	USD 1,560,000	City of Salt Lake City UT Public Utilities Revenue 5% 1/2/2052	1,734,788	0.02
USD 435,000	Cigna 3.4% 15/3/2051	334,741	0.00	USD 1,375,000	City of Tampa FL Water & Wastewater System Revenue 5% 1/10/2052	1,527,079	0.02
USD 1,087,496	Citicorp Mortgage Trust Series 2007-9 6.25% 25/12/2037	951,692	0.01	USD 177,000	Clean Harbors 4.875% 15/7/2027	168,620	0.00
USD 1,094,104	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	883,332	0.01	USD 206,000	Clear Channel Outdoor 5.125% 15/8/2027	184,584	0.00
USD 1,427,000	Citigroup 0.981% 1/5/2025	1,345,993	0.01	USD 612,000	Clorox 1.8% 15/5/2030	502,426	0.01
USD 4,297,000	Citigroup 2.014% 25/1/2026	4,043,132	0.04	USD 2,000,000	Clorox 3.9% 15/5/2028	1,973,199	0.02
USD 6,950,000	Citigroup 3.07% 24/2/2028	6,453,678	0.07	USD 612,000	Coca-Cola 1.375% 15/3/2031	502,189	0.01
USD 1,933,000	Citigroup 3.29% 17/3/2026	1,868,948	0.02	USD 946,000	Coca-Cola 2.5% 15/3/2051	682,882	0.01
USD 1,867,000	Citigroup 3.352% 24/4/2025	1,831,080	0.02	USD 329,000	Coca-Cola 3% 5/3/2051	262,245	0.00
USD 124,000	Citigroup 3.4% 1/5/2026	120,003	0.00	USD 677,000	Colgate Energy Partners III 5.875% 1/7/2029	628,398	0.01
USD 1,560,000	Citigroup 3.52% 27/10/2028	1,456,360	0.02	USD 379,000	Colgate Energy Partners III 7.75% 15/2/2026	378,748	0.00
USD 1,503,000	Citigroup 4.14% 24/5/2025	1,494,875	0.02	USD 2,490,000	Colorado Health Facilities Authority 4% 15/1/2046	2,359,379	0.03
USD 1,734,000	Citigroup 4.412% 31/3/2031	1,663,453	0.02	USD 612,000	Comcast 1.5% 15/2/2031	493,364	0.00
USD 851,000	Citigroup 5.316% 26/3/2041	859,901	0.01	USD 1,500,000	Comcast 2.35% 15/1/2027	1,401,810	0.02
USD 1,622,121	Citigroup Commercial Mortgage Trust 2014-GC19 5.258% 10/3/2047	1,599,264	0.02	USD 7,001,000	Comcast 2.45% 15/8/2052	4,627,639	0.05
USD 821,302	Citigroup Commercial Mortgage Trust 2015-GC27 4.57% 10/2/2048	784,545	0.01	USD 563,000	Comcast 2.937% 1/11/2056	389,198	0.00
USD 20,000	Citigroup Commercial Mortgage Trust 2016-P3 5.051% 15/4/2049	18,521	0.00	USD 1,126,000	Comcast 2.987% 1/11/2063	763,839	0.01
USD 3,881,357	Citigroup Mortgage Loan Trust 2007-AHL2 2.644% 25/5/2037	2,887,187	0.03	USD 1,380,000	Comcast 3.15% 1/3/2026	1,344,492	0.01
USD 2,521,975	Citigroup Mortgage Loan Trust 2007-AHL3 2.614% 25/7/2045	1,854,214	0.02	USD 1,750,000	Comcast 3.3% 1/2/2027	1,695,313	0.02
USD 2,149,550	Citigroup Mortgage Loan Trust 2007-AMC1 2.604% 25/12/2036	1,231,178	0.01	USD 156,000	Comcast 3.55% 1/5/2028	151,166	0.00
USD 2,791,000	Citigroup Mortgage Loan Trust 2007-WFHE2 3.149% 25/3/2037	2,607,681	0.03	USD 980,000	Comcast 3.95% 15/10/2025	978,438	0.01
USD 597,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	551,221	0.01	USD 100,000	COMM 2013-300P Mortgage Trust 4.54% 10/8/2030	94,441	0.00
USD 276,908	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	249,050	0.00	USD 520,573	COMM 2013-GAM 3.367% 10/2/2028	513,771	0.01
USD 4,405,000	City of Boston MA 5% 1/11/2037	5,154,538	0.06	USD 1,740,000	COMM 2013-WWP Mortgage Trust 3.898% 10/3/2031	1,740,684	0.02
USD 1,735,000	City of Charleston Waterworks & Sewer System Revenue 5% 1/1/2052	1,950,329	0.02	USD 711,283	COMM 2014-CCRE15 Mortgage Trust 4.82% 10/2/2047	697,005	0.01
				USD 1,265,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	1,214,808	0.01
				USD 2,691,000	COMM 2015-CCRE24 Mortgage Trust 4.487% 10/8/2048	2,586,141	0.03

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 4,115,626	COMM 2015-CCRE25 Mortgage Trust 0.966% 10/8/2048	80,668	0.00	USD 612,000	Costco Wholesale 1.75% 20/4/2032	506,692	0.01
USD 1,024,500	COMM 2015-CCRE25 Mortgage Trust 4.678% 10/8/2048	943,345	0.01	USD 291,000	Cottage Health Obligated 3.304% 1/11/2049	231,445	0.00
USD 1,316,780	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	1,289,258	0.01	EUR 2,269,000	Coty 3.875% 15/4/2026*	2,116,391	0.02
USD 111,320,422	COMM 2016-667M Mortgage Trust 0.145% 10/10/2036	312,810	0.00	EUR 300,000	Coty 4.75% 15/4/2026*	272,655	0.00
USD 1,100,000	COMM 2016-667M Mortgage Trust 3.285% 10/10/2036	902,092	0.01	USD 1,679,115	Countrywide Asset-Backed Certificates 2.759% 25/5/2037	1,299,867	0.02
USD 2,910,275	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	224,766	0.00	USD 4,800,000	Countrywide Asset-Backed Certificates 2.879% 25/11/2036	4,427,712	0.05
USD 5,105,000	Commercial Metals 4.125% 15/1/2030	4,469,735	0.05	USD 650,000	County of Anne Arundel MD 5% 1/4/2029	750,476	0.01
USD 1,857,000	Commercial Metals 4.375% 15/3/2032	1,576,370	0.02	USD 360,000	County of Anne Arundel MD 5% 1/10/2030	423,470	0.00
USD 425,000	Commonwealth Financing Authority 4.144% 1/6/2038	409,698	0.00	USD 295,000	County of Anne Arundel MD 5% 1/10/2031	350,185	0.00
USD 295,000	Commonwealth of Massachusetts 2.9% 1/9/2049	223,053	0.00	USD 360,000	County of Anne Arundel MD 5% 1/10/2032	428,300	0.00
USD 1,880,000	Commonwealth of Massachusetts 5% 1/9/2049	2,070,839	0.02	USD 360,000	County of Anne Arundel MD 5% 1/10/2033	424,460	0.00
USD 235,000	Commonwealth of Massachusetts 5.456% 1/12/2039	259,458	0.00	USD 360,000	County of Anne Arundel MD 5% 1/10/2034	421,373	0.00
USD 4,513,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	4,140,626	0.05	USD 360,000	County of Anne Arundel MD 5% 1/10/2035	419,184	0.00
USD 4,489,000	Connecticut Avenue Trust 2022-R01 5.333% 25/12/2041	4,143,674	0.05	USD 360,000	County of Anne Arundel MD 5% 1/10/2036	417,807	0.00
USD 1,980,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	2,018,548	0.02	USD 850,000	County of Broward FL Airport System Revenue 2.914% 1/10/2032	745,493	0.01
USD 147,721	Conseco Finance 6.28% 1/9/2030	148,339	0.00	USD 5,000,000	County of Fairfax VA Sewer Revenue 4% 15/7/2051	5,057,188	0.06
USD 522,516	Conseco Finance 6.63% 1/6/2030	500,107	0.01	USD 360,000	County of Guilford NC 5% 1/3/2030	419,977	0.00
USD 238,920	Conseco Finance 6.83% 1/4/2030	232,855	0.00	USD 2,090,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	1,816,400	0.02
USD 2,023,276	Conseco Finance 6.98% 1/9/2030	1,926,348	0.02	USD 795,000	County of Miami-Dade FL Aviation Revenue 3.454% 1/10/2030	739,788	0.01
USD 460,356	Conseco Finance 7.21% 15/1/2029	438,529	0.01	USD 1,475,000	County of Miami-Dade FL Aviation Revenue 4.062% 1/10/2031	1,425,692	0.02
USD 819,777	Conseco Finance 7.5% 1/3/2030	366,135	0.00	USD 1,725,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2038	1,787,959	0.02
USD 802,188	Conseco Finance 7.53% 15/3/2028	801,885	0.01	USD 2,475,000	County of Miami-Dade FL Water & Sewer System Revenue 4% 1/10/2051	2,342,080	0.03
USD 764,360	Conseco Finance 7.86% 1/3/2030	354,549	0.00	USD 9,160,000	County of Montgomery MD 4% 1/12/2044	8,538,568	0.10
USD 1,781,141	Conseco Finance Securitizations 7.96% 1/5/2031	623,771	0.01	USD 769,000	Covanta 4.875% 1/12/2029	650,189	0.01
USD 1,191,186	Conseco Finance Securitizations 8.06% 1/9/2029	297,297	0.00	USD 3,000,000	Cox Communications 1.8% 1/10/2030	2,392,671	0.03
USD 3,241,702	Conseco Finance Securitizations 8.2% 1/5/2031	1,168,513	0.01	USD 504,482	Credit Suisse ABS Repackaging Trust 2013-A 2.5% 25/1/2030	488,533	0.01
USD 1,472,272	Conseco Finance Securitizations 8.31% 1/5/2032	352,925	0.00	USD 3,418	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	3,318	0.00
USD 415,000	Conservation Fund A Nonprofit 3.474% 15/12/2029	379,613	0.00	USD 7,508,474	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	3,341,956	0.04
USD 850,000	Contra Costa Community College District 6.504% 1/8/2034	980,486	0.01				

*All or a portion of this security represents a security on loan.

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 1,504,008	Credit-Based Asset Servicing and Securitization 1.964% 25/7/2037	1,057,466	0.01	USD 6,137,834	CWABS Asset-Backed Certificates Trust 2006-18 2.894% 25/3/2037	4,931,034	0.06
USD 303,734	Credit-Based Asset Servicing and Securitization 3.022% 25/12/2036	259,791	0.00	USD 260,112	CWABS Revolving Home Equity Loan Trust Series 2004-U 2.661% 15/3/2034	250,051	0.00
USD 3,420,338	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	226,301	0.00	USD 196,729	CWHEQ Home Equity Loan Trust Series 2006-S3 6.019% 25/1/2029	295,878	0.00
USD 648,861	Credit-Based Asset Servicing and Securitization 6.25% 25/10/2036	624,145	0.01	USD 87,778	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	108,133	0.00
USD 612,000	Crown Castle 2.5% 15/7/2031	506,418	0.01	USD 1,072,499	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 2.581% 15/5/2035	1,053,944	0.01
USD 473,000	Crown Castle 3.25% 15/1/2051	342,558	0.00	USD 58,184	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 2.581% 15/5/2035	56,035	0.00
USD 1,000,000	Crown Castle 3.3% 1/7/2030	893,887	0.01	USD 189,379	CWHEQ Revolving Home Equity Loan Trust Series 2005-B 2.571% 15/5/2035	186,025	0.00
USD 1,503,000	Crown Castle 4.3% 15/2/2029	1,454,448	0.02	USD 967,084	CWHEQ Revolving Home Equity Loan Trust Series 2006-C 2.571% 15/5/2036	924,694	0.01
USD 1,298,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	1,280,412	0.01	USD 449,055	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 2.541% 15/11/2036	431,194	0.01
USD 19,163,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.26% 15/11/2050	219,192	0.00	USD 650,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	526,750	0.01
USD 887,395	CSAIL 2018-C14 Commercial Mortgage Trust 5.087% 15/11/2051	803,494	0.01	USD 417,000	Dana 4.25% 1/9/2030	338,501	0.00
USD 2,494,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.898% 15/8/2051	2,313,033	0.03	USD 946,000	Danaher 2.8% 10/12/2051	686,901	0.01
USD 563,000	CSC 5.25% 1/6/2024	550,616	0.01	USD 162,000	Darling Ingredients 5.25% 15/4/2027	158,713	0.00
USD 497,000	CSC 5.5% 15/4/2027	470,218	0.00	USD 3,855,051	DBGS 2018-BIOD Mortgage Trust 3.669% 15/5/2035	3,573,159	0.04
USD 271,000	CSC 6.5% 1/2/2029	252,962	0.00	USD 3,207,307	DBGS 2018-BIOD Mortgage Trust 4.369% 15/5/2035	3,076,296	0.03
USD 116,659,107	CSMC 2014-USA OA 0.186% 15/9/2037	257,817	0.00	USD 4,389,268	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	166,573	0.00
USD 770,000	CSMC 2017-TIME 3.646% 13/11/2039	689,796	0.01	USD 6,941,235	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	6,408,742	0.07
USD 527,909	CSMC Series 2014-4R 2.459% 27/2/2036	551,280	0.01	USD 3,439,265	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	3,132,821	0.04
USD 1,312,054	CSMC Series 2015-4R 2.409% 27/10/2036	964,354	0.01	USD 1,080,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	1,004,338	0.01
USD 790,000	CSMC Trust 2017-PFHP 3.341% 15/12/2030	786,166	0.01	USD 2,072,000	Dell International / EMC 3.45% 15/12/2051	1,394,921	0.02
USD 946,000	CSX 2.5% 15/5/2051	643,802	0.01	USD 1,412,000	Dell International / EMC 5.3% 1/10/2029	1,407,810	0.02
USD 2,367,000	CVS Health 1.75% 21/8/2030	1,924,109	0.02	USD 2,747,000	Dell International / EMC 6.02% 15/6/2026	2,861,757	0.03
USD 4,609,000	CVS Health 2.7% 21/8/2040	3,375,514	0.04	USD 3,505	Deutsche ALT-A 5.674% 27/1/2037	3,532	0.00
USD 500,000	CVS Health 2.875% 1/6/2026	478,435	0.01	USD 4,749,724	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4/DE 2.784% 25/8/2047	4,964,899	0.06
USD 2,150,000	CVS Health 3.75% 1/4/2030	2,027,230	0.02				
USD 713,000	CVS Health 5.05% 25/3/2048	694,329	0.01				
USD 4,259,221	CWABS Asset-Backed Certificates Trust 2005-16 4.504% 25/4/2036	3,777,691	0.04				
USD 2,958,237	CWABS Asset-Backed Certificates Trust 2005-17 6.547% 25/5/2036	2,445,136	0.03				
USD 27,377	CWABS Asset-Backed Certificates Trust 2006-11 2.604% 25/9/2046	27,266	0.00				
USD 863,451	CWABS Asset-Backed Certificates Trust 2006-11 2.704% 25/12/2036	803,505	0.01				

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 174,252	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.364% 25/7/2036	151,046	0.00	USD 5,874,814	Fannie Mae Pool 3% 1/10/2050	5,509,155	0.06
USD 272,988	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.51% 25/7/2036	236,602	0.00	USD 3,758,080	Fannie Mae Pool 3% 1/8/2051	3,512,442	0.04
USD 562,000	Discovery Communications 4% 15/9/2055	378,430	0.00	USD 1,082,547	Fannie Mae Pool 3% 1/8/2051	1,014,390	0.01
USD 900,000	District of Columbia 5% 15/7/2034	937,486	0.01	USD 1,589,587	Fannie Mae Pool 3% 1/8/2051	1,482,616	0.02
USD 900,000	District of Columbia 5% 15/7/2035	936,297	0.01	USD 1,583,568	Fannie Mae Pool 3% 1/10/2051	1,477,166	0.02
USD 1,545,000	DocuSign 0% 15/1/2024	1,454,739	0.02	USD 3,563,687	Fannie Mae Pool 3% 1/11/2051	3,335,997	0.04
EUR 1,600,000	Dow Chemical 1.875% 15/3/2040	1,110,632	0.01	USD 1,364,225	Fannie Mae Pool 3% 1/2/2052	1,277,130	0.01
USD 612,000	Duke Realty 2.25% 15/1/2032	510,674	0.01	USD 20,246,861	Fannie Mae Pool 3% 1/2/2052	18,955,053	0.21
USD 3,989,000	Earthstone Energy 8% 15/4/2027	3,914,446	0.04	USD 2,260,246	Fannie Mae Pool 3% 1/2/2052	2,108,346	0.02
USD 326,000	eBay 1.9% 11/3/2025	308,122	0.00	USD 3,930,888	Fannie Mae Pool 3.5% 1/1/2048	3,834,710	0.04
USD 524,000	Elanco Animal Health 6.4% 28/8/2028	491,250	0.01	USD 1,864,044	Fannie Mae Pool 3.5% 1/2/2050	1,799,447	0.02
USD 3,426,000	Elevance Health 1.5% 15/3/2026	3,133,866	0.03	USD 81,764	Fannie Mae Pool 3.5% 1/2/2050	79,114	0.00
USD 217,000	Elevance Health 2.375% 15/1/2025	208,397	0.00	USD 1,406,636	Fannie Mae Pool 3.5% 1/11/2050	1,358,304	0.02
USD 1,750,000	Elevance Health 2.875% 15/9/2029	1,581,326	0.02	USD 3,538,074	Fannie Mae Pool 3.5% 1/11/2050	3,418,287	0.04
USD 690,000	Elevance Health 3.125% 15/5/2050	524,015	0.01	USD 11,335,149	Fannie Mae Pool 3.5% 1/12/2050	10,953,136	0.12
USD 715,000	Elevance Health 3.65% 1/12/2027	694,411	0.01	USD 65,179	Fannie Mae Pool 3.5% 1/3/2051	62,768	0.00
EUR 3,840,000	Eli Lilly 1.375% 14/9/2061	2,137,574	0.02	USD 51,380	Fannie Mae Pool 3.5% 1/6/2051	49,479	0.00
USD 946,000	Eli Lilly 2.25% 15/5/2050	664,162	0.01	USD 55,272	Fannie Mae Pool 3.5% 1/7/2051	53,234	0.00
USD 300,000	Eli Lilly 3.1% 15/5/2027	293,218	0.00	USD 54,990	Fannie Mae Pool 3.5% 1/8/2051	52,956	0.00
USD 2,745,000	Eli Lilly 3.375% 15/3/2029	2,671,735	0.03	USD 13,867,102	Fannie Mae Pool 3.5% 1/3/2052	13,401,766	0.15
USD 1,260,000	Elmwood CLO 15 1.981% 22/4/2035	1,226,705	0.01	USD 7,111,367	Fannie Mae Pool 3.5% 1/3/2052	6,842,461	0.08
USD 2,750,000	Elmwood CLO 15 4.311% 22/4/2035	2,531,735	0.03	USD 3,906,530	Fannie Mae Pool 3.5% 1/3/2052	3,748,839	0.04
GBP 791,000	Encore Capital 4.25% 1/6/2028	749,851	0.01	USD 11,357,223	Fannie Mae Pool 3.5% 1/4/2052	10,966,443	0.12
EUR 1,725,000	Encore Capital 4.875% 15/10/2025	1,673,859	0.02	USD 7,213,403	Fannie Mae Pool 3.5% 1/4/2052	6,947,347	0.08
GBP 600,000	Encore Capital 5.375% 15/2/2026	654,465	0.01	USD 6,188,490	Fannie Mae Pool 3.5% 1/4/2052	5,980,823	0.07
USD 415,000	Endeavor Energy Resources / EER Finance 5.75% 30/1/2028	411,140	0.00	USD 387,291	Fannie Mae Pool 4% 1/9/2047	385,575	0.00
USD 1,000,000	Enterprise Products Operating 3.9% 15/2/2024	997,811	0.01	USD 697,328	Fannie Mae Pool 4% 1/4/2048	694,802	0.01
USD 2,750,000	Equinix 1% 15/9/2025	2,483,945	0.03	USD 801,250	Fannie Mae Pool 4% 1/5/2048	798,267	0.01
USD 2,102,000	Equinix 2.5% 15/5/2031	1,741,339	0.02	USD 572,884	Fannie Mae Pool 4% 1/6/2048	571,828	0.01
USD 690,000	Equinix 2.625% 18/11/2024	666,737	0.01	USD 575,161	Fannie Mae Pool 4% 1/7/2048	571,740	0.01
USD 2,515,000	Equinix 2.95% 15/9/2051	1,719,161	0.02	USD 1,654,967	Fannie Mae Pool 4% 1/10/2048	1,649,758	0.02
USD 473,000	Equinix 3% 15/7/2050	326,134	0.00	USD 4,605,476	Fannie Mae Pool 4% 1/6/2049	4,576,053	0.05
USD 1,599,000	Equinix 3.2% 18/11/2029	1,441,334	0.02	USD 15,520,008	Fannie Mae Pool 4% 1/9/2049	15,473,052	0.17
USD 1,118,000	Exelon 2.75% 15/3/2027	1,048,406	0.01	USD 4,799,071	Fannie Mae Pool 4% 1/2/2050	4,728,898	0.05
USD 612,000	Expedia 2.95% 15/3/2031	514,394	0.01	USD 269,544	Fannie Mae Pool 4% 1/4/2050	267,138	0.00
USD 834,876	Fannie Mae Pool 2% 1/9/2050	724,016	0.01	USD 1,809,612	Fannie Mae Pool 4% 1/4/2050	1,792,213	0.02
USD 371,282	Fannie Mae Pool 2% 1/10/2050	322,049	0.00	USD 6,389,097	Fannie Mae Pool 4% 1/5/2050	6,365,145	0.07
USD 10,068,891	Fannie Mae Pool 2.5% 1/2/2051	9,083,104	0.10	USD 1,950,191	Fannie Mae Pool 4% 1/6/2050	1,928,161	0.02
				USD 2,514,810	Fannie Mae Pool 4% 1/8/2050	2,493,807	0.03
				USD 379,067	Fannie Mae Pool 4% 1/11/2050	375,201	0.00
				USD 39,662,483	Fannie Mae Pool 4% 1/1/2051	39,362,602	0.44
				USD 44,974,070	Fannie Mae Pool 4% 1/3/2051	44,572,703	0.50
				USD 5,779,390	Fannie Mae Pool 4% 1/4/2051	5,709,043	0.06
				USD 118,279,830	Fannie Mae Pool 4% 1/5/2051	116,881,546	1.30
				USD 43,299,351	Fannie Mae Pool 4% 1/10/2051	42,788,358	0.48
				USD 555,297	Fannie Mae Pool 4% 1/3/2052	555,194	0.01
				USD 780,239	Fannie Mae Pool 4% 1/4/2052	779,919	0.01
				USD 1,497,100	Fannie Mae Pool 4% 1/4/2052	1,477,518	0.02
				USD 542,269	Fannie Mae Pool 4.5% 1/10/2047	549,435	0.01
				USD 52,396	Fannie Mae Pool 4.5% 1/6/2048	52,777	0.00
				USD 677,493	Fannie Mae Pool 4.5% 1/9/2048	680,160	0.01
				USD 8,105,734	Fannie Mae Pool 4.5% 1/1/2049	8,171,958	0.09

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 902,047	Fannie Mae Pool 4.5% 1/5/2049	910,483	0.01	USD 18,670,061	Freddie Mac Multifamily Structured Pass Through Certificates 0.943% 25/5/2029	784,423	0.01
USD 381,857	Fannie Mae Pool 4.5% 1/6/2049	384,807	0.00	USD 13,124,339	Freddie Mac Multifamily Structured Pass Through Certificates 1.015% 25/6/2029	641,535	0.01
USD 1,500,411	Fannie Mae Pool 4.5% 1/7/2049	1,516,274	0.02	USD 30,127,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	1,591,618	0.02
USD 526,213	Fannie Mae Pool 4.5% 1/9/2049	524,395	0.01	USD 6,939,170	Freddie Mac Multifamily Structured Pass Through Certificates 1.12% 25/10/2030	446,570	0.01
USD 334,928	Fannie Mae Pool 4.5% 1/10/2049	337,988	0.00	USD 3,380,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	239,636	0.00
USD 1,706,412	Fannie Mae Pool 4.5% 1/11/2049	1,713,760	0.02	USD 350,978	Freddie Mac Pool 2% 1/8/2050	304,468	0.00
USD 759,130	Fannie Mae Pool 4.5% 1/1/2050	757,799	0.01	USD 5,028,375	Freddie Mac Pool 3% 1/6/2051	4,690,376	0.05
USD 927,185	Fannie Mae Pool 4.5% 1/1/2050	933,554	0.01	USD 7,541,399	Freddie Mac Pool 3% 1/7/2051	7,080,964	0.08
USD 2,037,600	Fannie Mae Pool 4.5% 1/9/2050	2,049,662	0.02	USD 1,100,596	Freddie Mac Pool 3% 1/8/2051	1,029,622	0.01
USD 2,827,728	Fannie Mae Pool 4.5% 1/9/2050	2,857,571	0.03	USD 10,532,609	Freddie Mac Pool 3% 1/9/2051	9,859,672	0.11
USD 1,244,431	Fannie Mae Pool 4.5% 1/10/2050	1,246,957	0.01	USD 4,736,813	Freddie Mac Pool 3% 1/10/2051	4,423,056	0.05
USD 19,195,574	Fannie Mae Pool 4.5% 1/12/2050	19,257,578	0.21	USD 2,996,547	Freddie Mac Pool 3% 1/11/2051	2,811,701	0.03
USD 3,778,030	Fannie Mae Pool 4.5% 1/1/2051	3,774,678	0.04	USD 4,126,681	Freddie Mac Pool 3% 1/11/2051	3,851,715	0.04
USD 2,276,045	Fannie Mae Pool 4.5% 1/4/2052	2,322,005	0.03	USD 13,674,690	Freddie Mac Pool 3% 1/11/2051	12,823,206	0.14
USD 1,243,531	Fannie Mae REMICS 3% 25/2/2052	147,367	0.00	USD 6,250,523	Freddie Mac Pool 3% 1/12/2051	5,856,980	0.07
USD 3,460,454	Fannie Mae REMICS 4% 25/5/2050	673,548	0.01	USD 13,837,091	Freddie Mac Pool 3% 1/1/2052	12,934,290	0.14
USD 11,853,995	Fannie Mae REMICS 4% 25/11/2050	2,286,070	0.03	USD 19,287,418	Freddie Mac Pool 3% 1/1/2052	18,056,642	0.20
USD 2,079,182	Fannie Mae REMICS 4% 25/11/2050	399,709	0.00	USD 5,133,291	Freddie Mac Pool 3% 1/1/2052	4,832,396	0.05
USD 3,429,169	Fannie Mae REMICS 4% 25/6/2051	666,111	0.01	USD 27,387,795	Freddie Mac Pool 3% 1/2/2052	25,699,868	0.29
USD 4,651,821	Fannie Mae REMICS 4% 25/8/2051	873,867	0.01	USD 6,786,581	Freddie Mac Pool 3% 1/2/2052	6,330,213	0.07
USD 1,610,000	FedEx 3.25% 1/4/2026	1,575,085	0.02	USD 56,188,093	Freddie Mac Pool 3% 1/3/2052	52,640,493	0.59
USD 242,000	Fidelity National Information Services 1.15% 1/3/2026	215,131	0.00	USD 68,086	Freddie Mac Pool 3.5% 1/6/2051	65,568	0.00
USD 799,734	First Franklin Mortgage Loan Trust 2004-FFH3 3.494% 25/10/2034	750,977	0.01	USD 46,590	Freddie Mac Pool 3.5% 1/8/2051	44,866	0.00
USD 1,477,450	First Franklin Mortgage Loan Trust 2006-FF13 2.684% 25/10/2036	1,062,443	0.01	USD 1,112,149	Freddie Mac Pool 4% 1/6/2049	1,106,144	0.01
USD 866,415	First Franklin Mortgage Loan Trust 2006-FF13 2.764% 25/10/2036	625,491	0.01	USD 15,225,259	Freddie Mac Pool 4% 1/3/2050	15,169,304	0.17
USD 5,485,604	First Franklin Mortgage Loan Trust Series 2007-FF2 2.584% 25/3/2037	3,164,228	0.04	USD 8,704,668	Freddie Mac Pool 4% 1/5/2050	8,590,672	0.10
USD 2,552,000	Fiserv 3.2% 1/7/2026	2,433,872	0.03	USD 1,910,658	Freddie Mac Pool 4% 1/4/2052	1,885,668	0.02
USD 369,000	Fiserv 4.4% 1/7/2049	322,659	0.00	USD 164,512	Freddie Mac Pool 4.5% 1/9/2048	165,324	0.00
USD 7,341,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	6,417,852	0.07	USD 3,945,916	Freddie Mac Pool 4.5% 1/1/2051	3,984,795	0.04
USD 3,228,266	Flagstar Mortgage Trust 2018-6RR 4.916% 25/10/2048	2,983,781	0.03	USD 1,127,906	Freddie Mac Pool 4.5% 1/2/2051	1,132,243	0.01
USD 135,000	Ford Foundation/The 2.415% 1/6/2050	96,204	0.00	USD 1,409,208	Freddie Mac Pool 4.5% 1/4/2052	1,412,000	0.02
USD 1,144,000	Ford Motor 3.25% 12/2/2032	898,223	0.01	USD 880,387	Freddie Mac Pool 4.5% 1/4/2052	883,501	0.01
USD 3,642,000	Ford Motor 6.1% 19/8/2032	3,579,321	0.04	USD 1,525,971	Freddie Mac Pool 4.5% 1/4/2052	1,537,016	0.02
USD 4,381,000	Ford Motor Credit 3.35% 1/11/2022	4,385,359	0.05	USD 1,499,006	Freddie Mac Pool 4.5% 1/4/2052	1,515,405	0.02
USD 1,837,000	Ford Motor Credit 5.584% 18/3/2024	1,830,985	0.02	USD 1,419,781	Freddie Mac REMICS 3% 25/9/2050	203,354	0.00
USD 739,000	Forestar 3.85% 15/5/2026	624,990	0.01	USD 1,544,723	Freddie Mac REMICS 3% 25/9/2051	229,197	0.00
USD 5,361,000	Forestar 5% 1/3/2028	4,449,546	0.05	USD 1,967,444	Freddie Mac REMICS 3% 25/9/2051	341,640	0.00
				USD 3,569,518	Freddie Mac REMICS 3% 25/9/2051	540,623	0.01
				USD 1,406,273	Freddie Mac REMICS 3% 25/9/2051	192,564	0.00
				USD 2,960,216	Freddie Mac REMICS 3% 25/10/2051	490,001	0.01

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USD 3,848,813	Freddie Mac REMICS 3% 25/10/2051	547,061	0.01	USD 4,712,000	Frontier Communications 6.75% 1/5/2029	4,086,223	0.04
USD 1,876,604	Freddie Mac REMICS 3% 25/11/2051	292,507	0.00	USD 2,915,000	Frontier Communications 8.75% 15/5/2030	3,013,673	0.03
USD 4,095,799	Freddie Mac REMICS 3% 25/11/2051	623,518	0.01	USD 4,530,000	Frontier Florida 6.86% 1/2/2028	4,319,785	0.05
USD 6,392,021	Freddie Mac REMICS 3% 25/2/2052	972,527	0.01	USD 1,125,000	Frontier North 6.73% 15/2/2028	1,032,930	0.01
USD 2,655,888	Freddie Mac REMICS 3.5% 25/9/2048	493,076	0.01	USD 10,309,000	FS Rialto 2022-FL6 Issuer 4.58% 19/8/2037	10,237,290	0.11
USD 1,443,304	Freddie Mac REMICS 4% 25/7/2049	225,060	0.00	USD 776,000	Full House Resorts 8.25% 15/2/2028	709,252	0.01
USD 1,164,120	Freddie Mac REMICS 4% 25/9/2050	221,750	0.00	USD 2,501,562	GAM Resecuritization Trust 2018-B 3.5% 27/8/2051	2,347,626	0.03
USD 5,457,810	Freddie Mac REMICS 4% 25/12/2050	1,015,168	0.01	USD 226,000	GATX 3.5% 15/3/2028	209,505	0.00
USD 1,502,871	Freddie Mac REMICS 4.5% 25/6/2050	280,891	0.00	USD 1,770,000	General Mills 4.2% 17/4/2028	1,766,978	0.02
USD 1,626,412	Freddie Mac REMICS 4.5% 25/10/2050	346,522	0.00	USD 3,265,000	General Motors 5.2% 1/4/2045	2,780,141	0.03
USD 490,000	Freddie Mac STACR REMIC Trust 2020-DNA5 6.983% 25/10/2050	496,568	0.01	USD 2,000,000	General Motors 5.4% 2/10/2023	2,021,350	0.02
USD 4,655,448	Freddie Mac STACR REMIC Trust 2022-DNA1 5.583% 25/1/2042	4,250,643	0.05	USD 2,890,000	General Motors 5.4% 15/10/2029	2,826,018	0.03
USD 318,575	Freddie Mac Structured Agency Credit Risk Debt Notes 4.894% 25/12/2042	318,727	0.00	USD 1,309,000	General Motors 5.95% 1/4/2049	1,228,349	0.01
USD 1,538,279	Freddie Mac Structured Agency Credit Risk Debt Notes 6.894% 25/3/2030	1,604,904	0.02	EUR 822,000	General Motors Financial 0.6% 20/5/2027	696,341	0.01
USD 402,171	Freddie Mac Structured Agency Credit Risk Debt Notes 10.394% 25/5/2025	407,423	0.00	USD 3,500,000	General Motors Financial 2.35% 26/2/2027	3,115,437	0.03
USD 241,961	Freddie Mac Structured Agency Credit Risk Debt Notes 13.944% 25/1/2025	245,843	0.00	USD 612,000	General Motors Financial 2.35% 8/1/2031	479,504	0.01
USD 2,286,000	Freedom Mortgage 8.125% 15/11/2024	2,023,339	0.02	USD 3,995,000	General Motors Financial 2.7% 20/8/2027	3,558,705	0.04
USD 2,002,000	Freedom Mortgage 8.25% 15/4/2025	1,740,075	0.02	USD 2,500,000	General Motors Financial 3.8% 7/4/2025	2,436,512	0.03
USD 2,167,000	Freeport-McMoRan 3.875% 15/3/2023	2,167,940	0.02	USD 1,400,000	General Motors Financial 4.35% 9/4/2025	1,381,832	0.02
USD 782,435	FREMF 2017-KGS1 Mortgage Trust 3.713% 25/10/2027	736,674	0.01	USD 1,810,000	George Washington University/The 4.126% 15/9/2048	1,672,109	0.02
USD 1,262,121	FREMF 2018-K732 Mortgage Trust 4.188% 25/5/2025	1,230,812	0.01	USD 860,000	Georgia State Road & Tollway Authority 4% 15/7/2038	880,394	0.01
USD 4,972,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	4,338,858	0.05	USD 269,000	Georgia-Pacific 3.6% 1/3/2025	265,153	0.00
USD 83,491,759	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	365,435	0.00	USD 1,650,000	Georgia-Pacific 3.734% 15/7/2023	1,647,910	0.02
USD 3,038,646	Fremont Home Loan Trust 2006- 3 2.724% 25/2/2037	2,356,433	0.03	USD 1,600,000	Gilead Sciences 1.2% 1/10/2027	1,386,333	0.02
USD 1,355,000	Fresno Unified School District 4% 1/8/2046	1,307,780	0.01	USD 612,000	Gilead Sciences 1.65% 1/10/2030	501,272	0.01
USD 3,211,000	Frontier Communications 5% 1/5/2028	2,825,038	0.03	USD 2,885,000	Gilead Sciences 2.8% 1/10/2050	2,006,519	0.02
USD 3,575,000	Frontier Communications 5.875% 15/10/2027	3,341,724	0.04	USD 2,000,000	Gilead Sciences 3.65% 1/3/2026	1,967,602	0.02
				USD 1,174,000	Global Payments 2.65% 15/2/2025	1,119,142	0.01
				USD 650,000	Global Payments 3.2% 15/8/2029	571,521	0.01
				USD 300,000	Global Payments 3.75% 1/6/2023	299,704	0.00
				USD 1,145,000	Global Payments 4% 1/6/2023	1,145,297	0.01
				USD 389,000	Global Payments 4.15% 15/8/2049	300,454	0.00
				USD 950,000	GLP Capital / GLP Financing II 3.35% 1/9/2024	908,815	0.01
				USD 1,086,000	GLP Capital / GLP Financing II 4% 15/1/2031	946,675	0.01
				USD 904,000	Golden Entertainment 7.625% 15/4/2026	916,557	0.01

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 840,000	Golden State Tobacco Securitization 3.487% 1/6/2036	697,618	0.01	USD 830,475	Government National Mortgage Association 2.5% 20/6/2051	104,549	0.00
USD 424,000	Goldman Sachs 0.855% 12/2/2026	386,469	0.00	USD 2,294,418	Government National Mortgage Association 3% 20/12/2051	287,795	0.00
EUR 10,300,000	Goldman Sachs 0.875% 9/5/2029	8,520,225	0.09	USD 1,374,028	Government National Mortgage Association 3% 20/12/2051	189,815	0.00
USD 3,340,000	Goldman Sachs 1.093% 9/12/2026	2,978,484	0.03	USD 2,038,108	Government National Mortgage Association 3.5% 20/1/2051	346,994	0.00
USD 9,310,000	Goldman Sachs 1.217% 6/12/2023	9,010,945	0.10	USD 3,097,718	Government National Mortgage Association 3.5% 20/10/2051	416,157	0.01
EUR 5,600,000	Goldman Sachs 1.25% 7/2/2029	4,792,304	0.05	USD 1,536,570	Government National Mortgage Association 3.5% 20/11/2051	197,818	0.00
USD 1,709,000	Goldman Sachs 1.431% 9/3/2027	1,522,171	0.02	USD 1,374,758	Government National Mortgage Association 3.5% 20/11/2051	185,794	0.00
USD 6,500,000	Goldman Sachs 1.542% 10/9/2027	5,723,060	0.06	USD 2,801,771	Government National Mortgage Association 3.5% 20/12/2051	372,228	0.00
USD 2,818,000	Goldman Sachs 1.948% 21/10/2027	2,511,666	0.03	USD 2,066,852	Government National Mortgage Association 4% 20/5/2051	337,152	0.00
USD 2,035,000	Goldman Sachs 1.992% 27/1/2032	1,618,774	0.02	USD 1,269,204	Government National Mortgage Association 4% 20/9/2051	184,099	0.00
USD 612,000	Goldman Sachs 2.383% 21/7/2032	498,132	0.01	USD 3,017,703	Government National Mortgage Association 4% 20/12/2051	455,490	0.01
USD 1,558,000	Goldman Sachs 2.908% 21/7/2042	1,149,569	0.01	USD 1,462,000	Grand Canyon University 3.25% 1/10/2023	1,443,725	0.02
USD 4,633,000	Goldman Sachs 3.615% 15/3/2028	4,396,228	0.05	USD 2,102,000	Grand Canyon University 5.125% 1/10/2028	1,953,206	0.02
USD 5,170,841	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	4,421,378	0.05	USD 695,000	Grant County Public Utility District No 2 Priest Rapids Hydroelectric Project 4.584% 1/1/2040	670,969	0.01
USD 3,710,431	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	3,196,436	0.04	EUR 316,000	Graphic Packaging International 2.625% 1/2/2029 ¹	268,961	0.00
USD 6,133,000	GoTo 5.5% 1/9/2027	4,476,080	0.05	USD 641,594	Greenpoint Manufactured Housing 8.29% 15/12/2029	644,446	0.01
USD 4,445,262	Government National Mortgage Association 0.312% 16/10/2054	63,935	0.00	USD 1,025,123	GreenPoint Mortgage Funding Trust 2006-AR2 2.859% 25/3/2036	988,090	0.01
USD 6,246,128	Government National Mortgage Association 0.538% 16/3/2055	122,890	0.00	USD 750,000	GS Mortgage II 3.573% 10/12/2030	749,147	0.01
USD 3,762,108	Government National Mortgage Association 0.58% 16/9/2053	53,349	0.00	USD 440,000	GS Mortgage II 3.591% 10/9/2037	409,234	0.01
USD 662,128	Government National Mortgage Association 0.58% 16/10/2056	18,969	0.00	USD 25,000,000	GS Mortgage II Series 2005- ROCK 0.395% 3/5/2032	160,042	0.00
USD 2,925,300	Government National Mortgage Association 0.602% 16/9/2055	72,877	0.00	USD 2,452,265	GS Mortgage II Series 2005- ROCK 5.366% 3/5/2032	2,449,886	0.03
USD 648,693	Government National Mortgage Association 0.695% 16/8/2057	19,884	0.00	USD 818,000	GS Mortgage Trust 2012- GCJ9 4.448% 10/11/2045	813,515	0.01
USD 406,887	Government National Mortgage Association 0.763% 16/2/2050	10,667	0.00	USD 110,000	GS Mortgage Trust 2014- GC20 4.529% 10/4/2047	105,620	0.00
USD 3,224,540	Government National Mortgage Association 0.774% 16/12/2057	123,883	0.00	USD 730,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	674,159	0.01
USD 3,673,644	Government National Mortgage Association 2.5% 20/9/2050	453,360	0.01	USD 2,170,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	2,151,631	0.02
USD 15,761,616	Government National Mortgage Association 2.5% 20/10/2050	2,214,948	0.03	USD 619,279	GS Mortgage Trust 2017- GS7 3% 10/8/2050	499,956	0.01
USD 3,155,809	Government National Mortgage Association 2.5% 20/10/2050	407,374	0.00	USD 10,123,239	GSAA Home Equity Trust 2006- 5 2.804% 25/3/2036	3,859,477	0.04
USD 1,080,863	Government National Mortgage Association 2.5% 20/11/2050	131,333	0.00	USD 428,005	GSAA Home Equity Trust 2007- 2 5.917% 25/3/2037	99,520	0.00
USD 2,434,980	Government National Mortgage Association 2.5% 20/11/2050	310,187	0.00				
USD 3,858,127	Government National Mortgage Association 2.5% 20/12/2050	487,188	0.01				

¹All or a portion of this security represents a security on loan.

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 940,857	GSAMP Trust 2007-H1 2.644% 25/1/2047	522,142	0.01	USD 1,750,000	Home Depot 2.875% 15/4/2027	1,684,602	0.02
USD 2,000,000	GSAMP Trust 2007- HSBC1 5.819% 25/2/2047	1,911,740	0.02	USD 1,190,000	Home Equity Asset Trust 2006- 3 3.044% 25/7/2036	1,082,359	0.01
USD 2,862,000	GSK Consumer Healthcare Capital US 3.024% 24/3/2024	2,800,705	0.03	USD 1,546,633	Home Equity Asset Trust 2007- 1 2.744% 25/5/2037	1,206,708	0.01
USD 4,705,000	GSK Consumer Healthcare Capital US 3.375% 24/3/2027	4,439,473	0.05	USD 6,869,011	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E 2.614% 25/4/2037	4,949,616	0.06
USD 845,447	GSMPs Mortgage Loan Trust 2005-RP1 2.794% 25/1/2035	757,912	0.01	USD 1,484,858	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 2.634% 25/4/2037	1,042,578	0.01
USD 3,173,700	GSMPs Mortgage Loan Trust 2005-RP2 2.794% 25/3/2035	3,074,105	0.03	USD 7,261,953	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 2.684% 25/4/2037	5,111,728	0.06
USD 803,955	GSMPs Mortgage Loan Trust 2006-RP1 2.794% 25/1/2036	676,245	0.01	USD 322,416	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.631% 25/7/2034	315,909	0.00
USD 1,686,608	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	639,922	0.01	USD 204,000	Horizon Therapeutics USA 5.5% 1/8/2027	196,178	0.00
USD 584,057	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	704,451	0.01	USD 280,000	Houston Community College System 5% 15/2/2029	316,570	0.00
USD 4,131,753	GSR Mortgage Loan Trust 2007- OA2 2.322% 25/6/2047	2,800,047	0.03	USD 2,073,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	1,875,250	0.02
USD 1,734,000	GUSAP III 4.25% 21/1/2030	1,619,300	0.02	USD 2,120,000	Howard Hughes 5.375% 1/8/2028	1,881,047	0.02
USD 450,000	GXO Logistics 1.65% 15/7/2026	381,100	0.00	USD 4,703,000	Howmet Aerospace 5.9% 1/2/2027	4,722,964	0.05
USD 2,377,000	GXO Logistics 2.65% 15/7/2031	1,816,890	0.02	USD 581,000	HP 3% 17/6/2027	539,653	0.01
USD 7,150,871	HarborView Mortgage Loan Trust 2006-12 2.571% 19/12/2036	6,208,574	0.07	USD 192,000	Humana 1.35% 3/2/2027	168,327	0.00
USD 400,371	HarborView Mortgage Loan Trust 2007-4 2.616% 19/7/2047	363,760	0.00	USD 886,000	Humana 2.15% 3/2/2032	721,742	0.01
USD 2,800,000	Hays Consolidated Independent School District 4% 15/2/2047	2,744,115	0.03	USD 1,193,000	Huntington Bancshares 4.443% 4/8/2028	1,168,291	0.01
USD 612,000	HCA 2.375% 15/7/2031	487,521	0.01	USD 925,000	Idaho Health Facilities Authority 5% 1/12/2047	977,567	0.01
USD 1,328,000	HCA 3.125% 15/3/2027	1,229,019	0.01	USD 65,000	iHeartCommunications 4.75% 15/1/2028	55,974	0.00
USD 4,777,000	HCA 3.5% 1/9/2030	4,181,508	0.05	USD 1,163,000	iHeartCommunications 5.25% 15/8/2027	1,050,160	0.01
USD 2,072,000	HCA 3.5% 15/7/2051	1,447,075	0.02	USD 104,490	iHeartCommunications 6.375% 1/5/2026	100,229	0.00
USD 4,700,000	HCA 4.5% 15/2/2027	4,603,820	0.05	USD 546,993	Impac Secured Assets Trust 2006-3 2.784% 25/11/2036	484,525	0.01
USD 4,000,000	HCA 5% 15/3/2024	4,028,961	0.04	USD 1,210,000	IMT Trust 2017-APTS 3.478% 15/6/2034	1,173,625	0.01
USD 351,000	HCA 5.25% 15/6/2049	316,504	0.00	USD 5,620,171	IMT Trust 2017-APTS 3.613% 15/6/2034	5,305,024	0.06
USD 2,452,000	HCA 5.375% 1/2/2025	2,479,769	0.03	USD 2,669,820	IMT Trust 2017-APTS 3.613% 15/6/2034	2,571,265	0.03
USD 390,000	Health & Educational Facilities Authority of the State of Missouri 4% 1/7/2030	421,843	0.00	USD 2,000,000	IMT Trust 2017-APTS 3.613% 15/6/2034	1,863,264	0.02
USD 10,820,000	Health & Educational Facilities Authority of the State of Missouri 4% 1/1/2045	10,461,657	0.12	USD 370,000	Independence Plaza Trust 2018- INDP 3.911% 10/7/2035	353,561	0.00
USD 7,475,000	Health & Educational Facilities Authority of the State of Missouri 4% 15/5/2048	7,022,290	0.08	USD 800,000	Independence Plaza Trust 2018- INDP 4.158% 10/7/2035	760,798	0.01
USD 1,000,000	Healthpeak Properties 1.35% 1/2/2027	879,777	0.01				
USD 1,315,000	HF Sinclair 5.875% 1/4/2026	1,329,619	0.02				
USD 130,000	Hilton Domestic Operating 4.875% 15/1/2030	119,003	0.00				
USD 157,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	150,132	0.00				
USD 612,000	Home Depot 1.375% 15/3/2031	494,296	0.01				
USD 2,500,000	Home Depot 1.5% 15/9/2028	2,179,245	0.02				
USD 946,000	Home Depot 2.375% 15/3/2051	636,106	0.01				

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USD 4,305,000	Indiana Finance Authority 4% 1/12/2040	4,199,681	0.05	USD 1,226,841	JP Morgan Chase Commercial Mortgage Trust 2015- JP1 4.383% 15/1/2049	1,078,090	0.01
USD 2,576,958	IndyMac IMSC Mortgage Loan Trust 2007-HOA1 0.285% 25/7/2047	1,350	0.00	USD 2,321,741	JP Morgan Chase Commercial Mortgage Trust 2015- JP1 4.883% 15/1/2049	2,198,365	0.02
USD 478,724	IndyMac INDX Mortgage Loan Trust 2006-AR15 2.684% 25/7/2036	449,056	0.01	USD 10,620,000	JP Morgan Chase Commercial Mortgage Trust 2016-JP3 0.75% 15/8/2049	267,624	0.00
USD 3,726,883	IndyMac INDX Mortgage Loan Trust 2006-AR35 2.804% 25/1/2037	3,450,949	0.04	USD 248,080	JP Morgan Madison Avenue Trust Series 2014-1 6.694% 25/11/2024	238,336	0.00
USD 4,098,692	IndyMac INDX Mortgage Loan Trust 2007-AR19 3.395% 25/9/2037	2,890,958	0.03	USD 762,908	JP Morgan Mortgage Acquisition Trust 2006-CW1 2.849% 25/5/2036	745,355	0.01
USD 504,042	IndyMac INDX Mortgage Loan Trust 2007-FLX5 2.684% 25/8/2037	451,069	0.01	USD 4,655,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 4.628% 25/11/2036	4,930,210	0.06
USD 180,000	Intel 3.1% 15/2/2060	125,507	0.00	USD 1,165,690	JPMBB Commercial Mortgage Trust 2014-C22 0.962% 15/9/2047	13,781	0.00
USD 2,170,000	Intel 3.75% 5/8/2027	2,141,222	0.02	USD 110,000	JPMBB Commercial Mortgage Trust 2014-C22 4.702% 15/9/2047	105,596	0.00
USD 612,000	Intercontinental Exchange 1.85% 15/9/2032	487,084	0.01	USD 865,037	JPMBB Commercial Mortgage Trust 2014-C23 0.748% 15/9/2047	8,033	0.00
USD 946,000	Intercontinental Exchange 3% 15/9/2060	657,640	0.01	USD 7,006,000	JPMBB Commercial Mortgage Trust 2015-C27 0.5% 15/2/2048	70,691	0.00
USD 1,950,000	International Business Machines 2.95% 15/5/2050	1,398,568	0.02	USD 1,253,950	JPMBB Commercial Mortgage Trust 2015-C29 0.717% 15/5/2048	15,602	0.00
USD 7,000,000	International Business Machines 3.5% 15/5/2029	6,638,180	0.07	USD 1,480,000	JPMBB Commercial Mortgage Trust 2015-C33 4.274% 15/12/2048	1,296,552	0.01
USD 341,000	International Business Machines 3.625% 12/2/2024	340,577	0.00	USD 1,198,000	JPMBB Commercial Mortgage Trust 2016-C1 4.39% 17/3/2049	1,067,714	0.01
USD 696,000	International Business Machines 4.25% 15/5/2049	625,373	0.01	USD 887,395	JPMBB Commercial Mortgage Trust 2017-JP5 3.937% 15/3/2050	798,793	0.01
USD 4,445,000	International Flavors & Fragrances 1.832% 15/10/2027	3,823,688	0.04	USD 4,150,000	JPMBB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	105,215	0.00
USD 435,000	International Flavors & Fragrances 3.468% 1/12/2050	322,964	0.00	USD 470,000	JP Morgan Chase 0.969% 23/6/2025	440,856	0.00
USD 200,000	IQVIA 5% 15/5/2027	193,639	0.00	USD 1,727,000	JP Morgan Chase 1.561% 10/12/2025	1,612,152	0.02
USD 341,983	Irwin Home Equity Loan Trust 2006-3 6.53% 25/9/2037	320,816	0.00	USD 612,000	JP Morgan Chase 1.764% 19/11/2031	484,385	0.01
USD 112,848	Irwin Home Equity Loan Trust 2006-P1 2.724% 25/12/2036	108,530	0.00	USD 2,095,000	JP Morgan Chase 1.953% 4/2/2032	1,674,226	0.02
USD 10,336,087	IXIS Real Estate Capital Trust 2007-HE1 2.674% 25/5/2037	2,806,134	0.03	USD 1,709,000	JP Morgan Chase 2.083% 22/4/2026	1,601,071	0.02
USD 1,455,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	1,428,124	0.02	USD 1,664,000	JP Morgan Chase 2.182% 1/6/2028	1,482,688	0.02
USD 5,397,808	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 3.601% 15/6/2035	5,262,955	0.06	USD 1,558,000	JP Morgan Chase 2.525% 19/11/2041	1,104,443	0.01
USD 2,485,000	JobsOhio Beverage System 3.985% 1/1/2029	2,476,712	0.03	USD 860,000	JP Morgan Chase 2.7% 18/5/2023	855,418	0.01
USD 3,525,000	John Deere Capital 1.25% 10/1/2025	3,333,348	0.04				
USD 2,250,000	John Deere Capital 3.35% 18/4/2029	2,156,017	0.02				
USD 946,000	Johnson & Johnson 2.25% 1/9/2050	657,786	0.01				
USD 200,996	JP Morgan Alternative Loan Trust 2007-A2 3.471% 25/5/2037	176,871	0.00				

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USD 1,126,000	JPMorgan Chase 3.109% 22/4/2051	825,381	0.01	USD 800,000	Lexington County Health Services District 5% 1/11/2041	833,720	0.01
USD 1,780,000	JPMorgan Chase 4.005% 23/4/2029	1,696,734	0.02	EUR 1,322,000	Liberty Mutual 3.625% 23/5/2059	1,202,222	0.01
USD 5,465,000	JPMorgan Chase 4.08% 26/4/2026	5,411,260	0.06	USD 2,409,000	Lions Gate Capital 5.5% 15/4/2029	1,922,816	0.02
USD 12,611,000	JPMorgan Chase 4.323% 26/4/2028	12,391,872	0.14	USD 9,200,128	Loanpal Solar Loan 2.47% 20/12/2047	7,928,027	0.09
USD 4,143,000	JPMorgan Chase 4.851% 25/7/2028	4,151,193	0.05	USD 2,805,307	Long Beach Mortgage Loan Trust 2006-5 2.744% 25/6/2036	1,523,404	0.02
USD 2,400,000	JPMorgan Chase Bank 0% 28/12/2023	2,282,400	0.02	USD 752,229	Long Beach Mortgage Loan Trust 2006-6 2.744% 25/7/2036	321,354	0.00
USD 2,486,000	Kaiser Foundation Hospitals 2.81% 1/6/2041	1,938,072	0.02	USD 6,155,747	Long Beach Mortgage Loan Trust 2006-7 2.764% 25/8/2036	2,833,552	0.03
USD 401,000	Keurig Dr Pepper 3.8% 1/5/2050	318,956	0.00	USD 1,755,000	Los Angeles Department of Water & Power 5% 1/7/2041	1,960,994	0.02
USD 2,850,000	Keurig Dr Pepper 3.95% 15/4/2029	2,535,568	0.03	USD 4,175,000	Los Angeles Department of Water & Power 5% 1/7/2051	4,542,386	0.05
USD 788,000	KeyBank NA/Cleveland OH 4.15% 8/8/2025	782,822	0.01	USD 3,375,000	Lowe's 1.7% 15/10/2030	2,719,993	0.03
USD 5,000,000	KeyCorp Student Loan Trust 2004-A 4.019% 28/7/2042	4,615,332	0.05	USD 1,638,000	Lowe's 2.625% 1/4/2031	1,409,893	0.02
USD 5,776,789	KeyCorp Student Loan Trust 2005-A 3.497% 27/12/2038	5,399,431	0.06	USD 11,334,000	Lowe's 3% 15/10/2050	7,926,954	0.09
USD 612,000	Kilroy Realty 2.5% 15/11/2032	476,434	0.01	USD 2,251,000	Lowe's 3.35% 1/4/2027	2,175,321	0.02
USD 612,000	Kimco Realty 2.25% 1/12/2031	492,925	0.01	USD 226,000	Lowe's 4% 15/4/2025	225,873	0.00
USD 1,173,000	Kinetik 5.875% 15/6/2030	1,119,782	0.01	USD 3,085,000	Lowe's 4.25% 1/4/2052	2,662,633	0.03
USD 1,250,000	KLA 4.65% 1/11/2024	1,271,205	0.01	USD 57,000	Lowe's 5.125% 15/4/2050	56,349	0.00
USD 1,860,000	Kraft Heinz Foods 4.375% 1/6/2046	1,590,575	0.02	USD 306,735	LSTAR Commercial Mortgage Trust 2015-3 3.295% 20/4/2048	299,177	0.00
USD 1,840,053	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.331% 15/2/2036	90,989	0.00	USD 1,949,753	LSTAR Commercial Mortgage Trust 2017-5 0.944% 10/3/2050	44,163	0.00
USD 1,312,000	Lam Research 3.75% 15/3/2026	1,310,932	0.01	USD 4,400,000	Lumen Technologies 5.125% 15/12/2026	3,830,772	0.04
USD 78,000	Lamar Media 3.75% 15/2/2028	70,078	0.00	USD 1,423,000	LYB International Finance III 3.625% 1/4/2051	1,066,412	0.01
USD 197,732	Lehman ABS Manufactured Housing Contract Trust 2002-A 0% 15/6/2033	179,415	0.00	USD 1,885,000	Lyford Consolidated Independent School District/TX 4% 15/8/2047	1,810,755	0.02
USD 266,575	Lehman ABS Mortgage Loan Trust 2.534% 25/6/2037	190,237	0.00	USD 3,192,000	M/I Homes 4.95% 1/2/2028	2,822,576	0.03
USD 1,062,170	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 2.894% 25/9/2036	935,481	0.01	USD 395,000	Macy's Retail 5.875% 1/4/2029	343,597	0.00
USD 173,918	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 2.694% 25/3/2037	171,336	0.00	USD 1,425,000	Macy's Retail 5.875% 15/3/2030	1,221,289	0.01
USD 6,294,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 4.444% 25/10/2037	5,479,546	0.06	USD 4,008,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	3,752,833	0.04
USD 987,582	Lehman XS Trust Series 2007- 16N 4.344% 25/9/2047	1,224,021	0.01	USD 3,529,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	3,258,520	0.04
USD 490,468	Lehman XS Trust Series 2007- 20N 4.744% 25/12/2037	504,853	0.01	USD 392,088	Madison Avenue Manufactured Housing Contract Trust 2002-A 5.694% 25/3/2032	392,515	0.00
USD 525,538	LendingPoint Pass-Through Trust Series 2022-ST1 2.5% 15/3/2028	503,217	0.01	USD 3,540,000	Magallanes 3.428% 15/3/2024	3,463,296	0.04
USD 623,939	LendingPoint Pass-Through Trust Series 2022-ST2 3.25% 15/4/2028	601,970	0.01	USD 3,240,000	Magallanes 3.638% 15/3/2025	3,132,066	0.04
USD 380,000	Level 3 Financing 4.625% 15/9/2027	336,275	0.00	USD 972,000	Marriott Ownership Resorts 6.125% 15/9/2025	972,496	0.01
				USD 1,200,000	Massachusetts Development Finance Agency 4% 1/7/2045	1,144,496	0.01
				USD 7,110,000	Massachusetts Development Finance Agency 5% 15/11/2032	8,584,442	0.10
				USD 2,655,000	Massachusetts Development Finance Agency 5% 1/7/2044	2,758,857	0.03
				USD 990,000	Massachusetts Development Finance Agency 5% 1/7/2047	1,035,734	0.01

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 1,005,000	Massachusetts Development Finance Agency 5% 1/7/2048	1,045,863	0.01	USD 33,000	MGM Resorts International 4.625% 1/9/2026	30,076	0.00
USD 800,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	789,764	0.01	USD 89,000	MGM Resorts International 5.5% 15/4/2027	82,655	0.00
USD 845,000	Massachusetts Housing Finance Agency 4.5% 1/12/2048	849,338	0.01	USD 32,000	MGM Resorts International 5.75% 15/6/2025	31,132	0.00
USD 845,000	Massachusetts Housing Finance Agency 4.6% 1/12/2044	827,923	0.01	USD 4,105,000	Michigan Finance Authority 4% 15/2/2047	3,887,510	0.04
USD 3,520,000	Massachusetts School Building Authority 2.866% 15/10/2031	3,201,562	0.04	USD 820,000	Michigan Finance Authority 5% 15/11/2028	882,599	0.01
USD 2,545,000	Massachusetts School Building Authority 2.966% 15/10/2032	2,302,110	0.03	USD 670,000	Michigan Finance Authority 5% 15/11/2041	694,952	0.01
USD 1,965,267	Mastr Asset Backed Trust 2004-HE1 4.919% 25/9/2034	1,872,955	0.02	USD 320,000	Microchip Technology 4.25% 1/9/2025	316,246	0.00
USD 1,401,845	Mastr Asset Backed Trust 2007-HE1 2.724% 25/5/2037	1,154,707	0.01	USD 2,905,000	Microsoft 2.525% 1/6/2050	2,155,881	0.02
USD 326,293	MASTR Resecuritization Trust 2008-3 2.692% 25/8/2037	210,305	0.00	USD 946,000	Microsoft 2.675% 1/6/2060	680,839	0.01
USD 302,003	Mastr Specialized Loan Trust 2.704% 25/6/2046	287,740	0.00	USD 5,995,000	Microsoft 3.125% 3/11/2025	5,903,557	0.07
USD 143,000	Matador Resources 5.875% 15/9/2026	139,475	0.00	USD 1,876,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,649,454	0.02
USD 435,000	Mattel 5.875% 15/12/2027	432,547	0.00	USD 612,000	Mondelez International 1.5% 4/2/2031	486,759	0.01
USD 1,745,000	Mauser Packaging Solutions 5.5% 15/4/2024	1,690,984	0.02	USD 490,000	Mondelez International 2.625% 4/9/2050	335,534	0.00
USD 830,000	Maxar Technologies 7.75% 15/6/2027	824,759	0.01	USD 231,000	Moody's 2.55% 18/8/2060	144,439	0.00
USD 1,030,000	McDonald's 3.5% 1/7/2027	1,003,025	0.01	USD 715,000	Moody's 3.1% 29/11/2061	497,656	0.01
USD 410,000	McDonald's 3.625% 1/9/2049	337,213	0.00	EUR 4,400,000	Morgan Stanley 0.497% 7/2/2031	3,499,529	0.04
USD 1,085,000	McLaren Health Care 4.386% 15/5/2048	1,022,588	0.01	USD 2,025,000	Morgan Stanley 0.56% 10/11/2023	2,010,476	0.02
USD 16,352,000	Medline Borrower 3.875% 1/4/2029	13,821,893	0.15	USD 3,670,000	Morgan Stanley 0.79% 30/5/2025	3,434,773	0.04
USD 3,406,000	Merck 2.15% 10/12/2031	2,920,653	0.03	USD 360,000	Morgan Stanley 1.512% 20/7/2027	319,596	0.00
USD 946,000	Merck 2.45% 24/6/2050	662,958	0.01	USD 612,000	Morgan Stanley 1.794% 13/2/2032	483,087	0.01
USD 3,000,000	Merck 2.9% 10/12/2061	2,119,713	0.02	USD 5,498,000	Morgan Stanley 2.475% 21/1/2028	5,007,854	0.06
USD 1,055,288	Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 2.864% 25/4/2037	968,775	0.01	USD 1,527,000	Morgan Stanley 2.699% 22/1/2031	1,324,266	0.01
USD 4,611,611	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 2.684% 25/5/2037	2,696,872	0.03	USD 1,932,000	Morgan Stanley 2.802% 25/1/2052	1,335,774	0.01
USD 4,969,227	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 5.944% 25/10/2037	4,638,543	0.05	EUR 3,040,000	Morgan Stanley 2.95% 7/5/2032	2,852,019	0.03
USD 825,457	Merrill Lynch Mortgage Investors Trust Series 2006-RM3 2.624% 25/6/2037	191,456	0.00	USD 4,277,000	Morgan Stanley 3.62% 17/4/2025	4,223,179	0.05
USD 2,600,000	Meta Platforms 3.5% 15/8/2027	2,529,923	0.03	USD 1,108,000	Morgan Stanley 3.625% 20/1/2027	1,079,432	0.01
USD 147,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	132,461	0.00	USD 7,306,000	Morgan Stanley 4.21% 20/4/2028	7,154,544	0.08
USD 1,693,000	Metropolitan Life Global Funding I 4.05% 25/8/2025	1,685,263	0.02	USD 2,494,000	Morgan Stanley 4.679% 17/7/2026	2,499,829	0.03
USD 2,815,000	Metropolitan Washington Airports Authority Aviation Revenue 5% 1/10/2048	2,913,984	0.03	USD 2,187,373	Morgan Stanley ABS Capital I Trust 2005-HE5 3.314% 25/9/2035	1,834,310	0.02
				USD 396,053	Morgan Stanley ABS Capital I Trust 2007-SEA1 4.344% 25/2/2047	382,755	0.00
				USD 3,654,543	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.325% 15/12/2047	90,779	0.00

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 10,520,884	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.325% 15/12/2047	251,526	0.00	USD 2,243,853	Mortgage Loan Resecuritization Trust 2.713% 16/4/2036	2,114,592	0.02
USD 3,349,202	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.412% 15/3/2048	23,828	0.00	USD 1,677,463	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	1,615,803	0.02
USD 428,938	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 4.281% 15/7/2050	380,443	0.00	USD 4,084,767	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	3,902,041	0.04
USD 1,500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.479% 15/5/2048	1,442,189	0.02	USD 709,741	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	674,915	0.01
USD 209,922	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.677% 15/10/2048	200,537	0.00	USD 5,346,519	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	5,095,100	0.06
USD 5,104,909	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.46% 15/10/2048	189,443	0.00	USD 989,269	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	971,363	0.01
USD 175,765	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 4.558% 15/5/2050	160,960	0.00	USD 414,786	Mosaic Solar Loans 2017-2 3.82% 22/6/2043	391,937	0.00
USD 362,592	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	273,509	0.00	USD 2,494,000	Motorola Solutions 2.75% 24/5/2031	2,046,905	0.02
USD 943,000	Morgan Stanley Capital I Trust 2014-150E 4.438% 9/9/2032	840,145	0.01	USD 1,475,000	Motorola Solutions 4.6% 23/2/2028	1,458,125	0.02
USD 393,508	Morgan Stanley Capital I Trust 2015-MS1 4.158% 15/5/2048	361,978	0.00	USD 664,000	Motorola Solutions 5.5% 1/9/2044	632,375	0.01
USD 230,000	Morgan Stanley Capital I Trust 2017-CLS 4.341% 15/11/2034	226,563	0.00	USD 117,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	99,995	0.00
USD 5,229,000	Morgan Stanley Capital I Trust 2017-CLS 4.991% 15/11/2034	5,134,286	0.06	USD 182,000	MPT Operating Partnership / MPT Finance 5% 15/10/2027	163,925	0.00
USD 2,519,058	Morgan Stanley Capital I Trust 2017-H1 2.31% 15/6/2050	221,400	0.00	USD 65,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	62,801	0.00
USD 2,562,856	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	2,365,731	0.03	USD 2,953,000	MSCG Trust 2018-SELF 4.541% 15/10/2037	2,834,528	0.03
USD 479,686	Morgan Stanley Capital I Trust 2018-H3 3% 15/7/2051	360,751	0.00	USD 440,000	MSCG Trust 2018-SELF 5.441% 15/10/2037	416,100	0.01
USD 365,563	Morgan Stanley Capital I Trust 2018-H3 5.025% 15/7/2051	340,322	0.00	USD 455,689	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 4.78% 28/11/2035	308,096	0.00
USD 1,200,000	Morgan Stanley Capital I Trust 2018-L1 4.139% 15/10/2051	1,176,803	0.01	USD 1,605,393	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	1,422,144	0.02
USD 2,754,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	2,339,977	0.03	USD 368,598	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	333,851	0.00
USD 225,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	210,288	0.00	USD 1,620,000	Nationstar Home Equity Loan Trust 2007-B 2.854% 25/4/2037	1,516,893	0.02
USD 690,000	Morgan Stanley Capital I Trust 2018-SUN 3.291% 15/7/2035	684,469	0.01	USD 1,680,000	Nationstar Mortgage 5.125% 15/12/2030	1,329,845	0.01
USD 1,213,000	Morgan Stanley Capital I Trust 2018-SUN 3.591% 15/7/2035	1,176,332	0.01	USD 1,832,000	Nationstar Mortgage 5.5% 15/8/2028	1,545,332	0.02
USD 357,000	Morgan Stanley Capital I Trust 2018-SUN 4.941% 15/7/2035	342,195	0.00	USD 794,000	Nationstar Mortgage 5.75% 15/11/2031	639,324	0.01
USD 746,317	Morgan Stanley Home Equity Loan Trust 2006-3 2.764% 25/4/2036	559,247	0.01	USD 648,000	Nationstar Mortgage 6% 15/1/2027	579,284	0.01
USD 1,498,845	Morgan Stanley Resecuritization Trust 2013-R7 2.579% 26/12/2046	1,418,486	0.02	USD 1,072,000	Natixis Commercial Mortgage Trust 2018-285M 5.094% 15/2/2033	1,065,734	0.01
USD 630,775	Morgan Stanley Residential Mortgage Loan Trust 2014-1 3.079% 25/6/2044	608,363	0.01	USD 388,572	Natixis Commercial Mortgage Trust 2018-FL1 3.341% 15/6/2035	382,139	0.00
				USD 2,882,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	2,675,755	0.03
				USD 2,174,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	2,046,120	0.02

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 1,200,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,029,929	0.01	USD 2,000,000	NextEra Energy Capital 2.94% 21/3/2024	1,967,144	0.02
USD 2,110,000	Navient Private Education Loan Trust 2020-I 2.95% 15/4/2069	1,926,441	0.02	USD 1,351,000	NextEra Energy Capital 3% 15/1/2052	976,431	0.01
USD 612,000	Nestle 2.5% 14/9/2041	472,167	0.01	USD 2,170,000	NextEra Energy Capital 4.255% 1/9/2024	2,173,897	0.02
EUR 3,000,000	Netflix 3.625% 15/5/2027	2,896,683	0.03	USD 5,800,000	NGPL PipeCo 7.768% 15/12/2037	6,297,573	0.07
USD 4,489,061	New Century Home Equity Loan Trust Series 2005-B 3.164% 25/10/2035	4,403,631	0.05	USD 206,860	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	199,578	0.00
USD 2,660,039	New Century Home Equity Loan Trust Series 2005-C 3.119% 25/12/2035	2,059,750	0.02	USD 676,744	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	647,284	0.01
USD 639,000	New Home 7.25% 15/10/2025	528,374	0.01	USD 454,652	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 7.134% 25/5/2036	118,037	0.00
USD 1,155,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	849,132	0.01	USD 80,748	Nomura Asset Acceptance Alternative Loan Trust Series 2006-S5 2.844% 25/10/2036	93,934	0.00
USD 1,900,000	New Jersey Health Care Facilities Financing Authority 4% 1/7/2051	1,777,587	0.02	USD 1,434,052	Nomura Asset Acceptance Alternative Loan Trust Series 2007-2 2.864% 25/6/2037	1,278,189	0.01
USD 1,150,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	1,189,483	0.01	USD 1,600,000	Norfolk Southern 2.9% 25/8/2051	1,160,369	0.01
USD 1,000,000	New York City Municipal Water Finance Authority 3.5% 15/6/2048	885,904	0.01	USD 250,000	Northern Oil and Gas 8.125% 1/3/2028	241,591	0.00
USD 1,885,000	New York City Municipal Water Finance Authority 4% 15/6/2049	1,796,828	0.02	USD 2,895,000	Northern States Power 2.9% 1/3/2050	2,199,602	0.03
USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,717,725	0.02	USD 1,533,000	Northern States Power 3.2% 1/4/2052	1,221,801	0.01
USD 435,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	507,318	0.01	USD 1,574,000	Northern States Power 4.5% 1/6/2052	1,552,134	0.02
USD 4,115,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.35% 1/11/2030	3,833,569	0.04	USD 2,959,000	Northern Trust 4% 10/5/2027	2,957,330	0.03
USD 3,300,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.9% 1/8/2031	3,176,666	0.04	USD 100,000	NRG Energy 5.25% 15/6/2029	91,460	0.00
USD 1,115,000	New York State Dormitory Authority 3.19% 15/2/2043	927,213	0.01	USD 227,000	NRG Energy 5.75% 15/1/2028	213,623	0.00
USD 2,295,000	New York State Thruway Authority 3% 15/3/2050	1,772,678	0.02	USD 1,600,000	NVIDIA 2.85% 1/4/2030	1,464,126	0.02
USD 3,490,000	New York State Urban Development 3.32% 15/3/2029	3,347,774	0.04	USD 1,390,000	NVIDIA 3.5% 1/4/2050	1,169,474	0.01
USD 1,480,000	New York State Urban Development 4% 15/3/2038	1,444,193	0.02	USD 503,625	Oakwood Mortgage Investors 5.26% 15/1/2019***	331,990	0.00
USD 590,000	New York Transportation Development 5% 1/7/2046	604,399	0.01	USD 418,804	Oakwood Mortgage Investors 6.93% 15/9/2031	256,782	0.00
USD 4,715,000	New York Transportation Development 5.25% 1/1/2050	4,852,148	0.05	USD 1,126,027	Oakwood Mortgage Investors 7.475% 15/8/2027	980,777	0.01
USD 1,676,000	Newmont 2.6% 15/7/2032	1,375,045	0.01	USD 2,212,000	Occidental Petroleum 8.5% 15/7/2027	2,478,204	0.03
USD 1,224,000	Nexstar Media 4.75% 1/11/2028	1,106,172	0.01	USD 3,230,000	Ohio Water Development Authority Water Pollution Control Loan Fund 5% 1/12/2050	3,515,801	0.04
USD 1,487,000	Nexstar Media 5.625% 15/7/2027	1,424,157	0.02	USD 381,000	OhioHealth 3.042% 15/11/2050	291,393	0.00
USD 1,500,000	NextEra Energy Capital 1.9% 15/6/2028	1,307,954	0.02	USD 28,148,566	Olympic Tower 2017-OT Mortgage Trust 0.511% 10/5/2039	461,918	0.01
USD 1,490,000	NextEra Energy Capital 2.44% 15/1/2032	1,249,068	0.01	USD 2,232,801	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	1,758,094	0.02

***This security is in default, see Note 2(b).

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EUR 696,000	Olympus Water US 3.875% 1/10/2028	583,082	0.01	USD 493,123	Origen Manufactured Housing Contract Trust 2001-A 7.82% 15/3/2032	456,252	0.01
EUR 509,000	Olympus Water US 5.375% 1/10/2029	401,840	0.00	USD 859,535	Origen Manufactured Housing Contract Trust 2007-B 3.591% 15/10/2037	876,940	0.01
USD 321,000	Omnicom 2.6% 1/8/2031	270,320	0.00	USD 65,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	54,316	0.00
USD 2,500,000	Oncor Electric Delivery 2.95% 1/4/2025	2,438,923	0.03	USD 85,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	78,109	0.00
USD 719,000	Oncor Electric Delivery 4.15% 1/6/2032	721,049	0.01	USD 1,435,000	Owens & Minor 6.625% 1/4/2030	1,322,446	0.01
USD 340,000	Oncor Electric Delivery 5.75% 15/3/2029	369,083	0.00	USD 1,417,488	Owinit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	1,249,600	0.01
USD 41,869,799	One Market Plaza Trust 2017- 1MKT 0% 10/2/2032	1,256	0.00	USD 2,605,000	PACCAR Financial 3.55% 11/8/2025	2,585,709	0.03
USD 8,776,000	One Market Plaza Trust 2017- 1MKT 0.218% 10/2/2032	23,614	0.00	USD 190,000	Pacific Gas and Electric 4.2% 1/6/2041	143,447	0.00
USD 2,109,848	Onemain Financial Issuance Trust 2018-1 3.61% 14/3/2029	2,109,795	0.02	USD 3,137,500	Pacific Gas and Electric 4.5% 1/7/2040	2,477,709	0.03
USD 4,500,000	Onemain Financial Issuance Trust 2018-1 5.52% 14/3/2029	4,422,503	0.05	USD 1,100,000	Pacific Gas and Electric 4.6% 15/6/2043	853,005	0.01
USD 3,870,000	OneMain Financial Issuance Trust 2019-2 4.05% 14/10/2036	3,340,642	0.04	USD 1,500,000	Pacific Gas and Electric 4.95% 8/6/2025	1,494,311	0.02
USD 1,270,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	1,096,323	0.01	USD 1,250,000	Pacific Gas and Electric 5.45% 15/6/2027	1,232,642	0.01
USD 3,210,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	2,733,579	0.03	USD 660,000	Pacific Gas and Electric 5.9% 15/6/2032	640,614	0.01
USD 450,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	380,667	0.00	USD 600,000	Paramount Global 3.375% 15/2/2028	563,668	0.01
USD 3,831,000	OneMain Financial Issuance Trust 2021-1 2.643% 16/6/2036	3,689,684	0.04	USD 1,043,000	Paramount Global 4.95% 19/5/2050	863,722	0.01
USD 2,000,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005- 4 3.179% 25/11/2035	1,719,840	0.02	USD 3,011,000	Paramount Global 6.375% 30/3/2062	2,774,596	0.03
USD 1,950,000	Option One Mortgage Loan Trust 2007-CP1 2.654% 25/3/2037	1,549,818	0.02	USD 2,627,000	Park Intermediate / PK Domestic Property / PK Finance Co- Issuer 4.875% 15/5/2029	2,316,042	0.03
USD 5,019,902	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	4,359,709	0.05	USD 881,000	Parker-Hannifin 4.25% 15/9/2027	873,803	0.01
USD 5,413,829	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	4,771,959	0.05	USD 78,000	PDC Energy 5.75% 15/5/2026	74,954	0.00
USD 2,096,098	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	1,834,861	0.02	USD 4,618,000	Peninsula Pacific Entertainment / Peninsula Pacific Entertainment Finance 8.5% 15/11/2027	4,953,745	0.06
USD 1,000,000	Oracle 2.3% 25/3/2028	873,229	0.01	USD 1,105,000	Pennsylvania State University/The 4% 1/9/2050	1,069,475	0.01
USD 379,000	Oracle 2.5% 1/4/2025	360,410	0.00	USD 2,355,000	Pennsylvania Turnpike Commission Oil Franchise Tax Revenue 5% 1/12/2048	2,473,903	0.03
USD 1,800,000	Oracle 2.95% 15/11/2024	1,750,705	0.02	USD 853,000	Periana 5.95% 19/4/2026	784,990	0.01
USD 625,000	Oracle 2.95% 15/5/2025	599,577	0.01	USD 2,950,000	Pfizer 2.7% 28/5/2050	2,235,448	0.02
USD 8,000,000	Oracle 2.95% 1/4/2030	6,866,470	0.08	USD 4,575,000	Pitney Bowes 6.875% 15/3/2027	3,466,409	0.04
USD 1,921,000	Oracle 3.4% 8/7/2024	1,893,718	0.02	USD 3,525,000	Pitney Bowes 7.25% 15/3/2029	2,421,620	0.03
USD 10,342,000	Oracle 3.6% 1/4/2050	7,133,380	0.08	USD 2,700,000	PNC Bank 3.25% 1/6/2025	2,652,209	0.03
USD 562,000	Oracle 3.85% 1/4/2060	378,580	0.00	USD 593,000	PNC Bank 4.2% 1/11/2025	591,112	0.01
USD 3,171,000	Oracle 3.95% 25/3/2051	2,316,985	0.03	USD 2,255,000	Port Authority of New York & New Jersey 4.458% 1/10/2062	2,203,736	0.02
USD 2,174,800	Oregon School Boards Association 4.759% 30/6/2028	2,194,386	0.02	USD 3,005,000	PPL Electric Utilities 3% 1/10/2049	2,284,541	0.03
USD 1,910,000	Oregon School Boards Association 5.55% 30/6/2028	1,999,485	0.02	USD 182,198	Prime Mortgage Trust 2006- DR1 5.5% 25/5/2035	159,470	0.00
USD 1,860,000	Oregon School Boards Association 5.68% 30/6/2028	1,965,904	0.02				
USD 750,000	Organon / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	658,170	0.01				

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 228,000	Principal Life Global Funding II 0.75% 12/4/2024	214,874	0.00	USD 946,000	Salesforce 2.9% 15/7/2051	712,762	0.01
USD 211,000	Principal Life Global Funding II 1.25% 16/8/2026	186,465	0.00	USD 9,100,000	Salt River Project Agricultural Improvement & Power District 5% 1/1/2031	10,702,407	0.12
USD 1,685,000	Procter & Gamble 3% 25/3/2030	1,597,069	0.02	USD 2,345,000	San Diego County Water Authority 5% 1/5/2052	2,640,078	0.03
USD 1,287,000	Progressive 2.5% 15/3/2027	1,214,059	0.01	USD 2,570,000	San Diego Gas & Electric 2.95% 15/8/2051	1,928,106	0.02
USD 445,000	Progressive 3% 15/3/2032	402,595	0.00	USD 1,800,000	Sanger Independent School District 4% 15/8/2047	1,750,039	0.02
USD 1,000,000	Progressive 3.2% 26/3/2030	935,423	0.01	USD 4,023,000	Sasol Financing USA 4.375% 18/9/2026	3,752,282	0.04
USD 1,095,000	Providence St Joseph Health Obligated 2.7% 1/10/2051	735,030	0.01	USD 1,770,000	Sasol Financing USA 5.5% 18/3/2031	1,486,273	0.02
USD 3,305,632	PRPM 2020-4 2.951% 25/10/2025	3,201,357	0.04	USD 1,820,000	Sasol Financing USA 5.875% 27/3/2024	1,820,455	0.02
USD 630,000	QUALCOMM 3.25% 20/5/2027	615,651	0.01	USD 750,000	SBA Communications 3.125% 1/2/2029	619,847	0.01
USD 618,285	RALI Series 2007-QH9 Trust 2.107% 25/11/2037	558,432	0.01	EUR 384,000	SCIL IV / SCIL USA 4.375% 1/11/2026*	319,754	0.00
USD 920,632	RAMP Series 2004-RS7 Trust 2.879% 25/7/2034	746,921	0.01	EUR 629,000	SCIL IV / SCIL USA 4.642% 1/11/2026*	598,056	0.01
USD 500,000	Range Resources 5% 15/3/2023	500,017	0.01	USD 3,661,877	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	816,510	0.01
USD 2,728,074	RASC Series 2006-EMX9 Trust 2.924% 25/11/2036	2,251,563	0.03	USD 4,827,340	Seasoned Credit Risk Transfer Trust Series 2017-3 1.15% 25/7/2056	369,967	0.00
USD 4,614,929	Ready Capital Mortgage Financing 2022-FL9 4.846% 25/6/2037	4,597,983	0.05	USD 490,256	Seasoned Credit Risk Transfer Trust Series 2018-1 3.258% 25/5/2057	229,420	0.00
USD 432,000	Regions Financial 2.25% 18/5/2025	412,605	0.00	USD 170,000	Securitized Asset Backed Receivables Trust 2006-OP1 3.449% 25/10/2035	144,804	0.00
USD 74,818	Reperforming Loan REMIC Trust 2005-R3 2.844% 25/9/2035	66,762	0.00	USD 7,674,000	Select Medical 6.25% 15/8/2026	7,395,357	0.08
USD 2,112,000	Republic Services 1.45% 15/2/2031	1,676,927	0.02	USD 1,401,000	Sempra Energy 3.7% 1/4/2029	1,320,228	0.02
USD 2,000,000	Republic Services 2.9% 1/7/2026	1,907,354	0.02	USD 1,462,000	Service Properties Trust 4.35% 1/10/2024	1,314,290	0.01
USD 966,025	Residential Asset Securitization Trust 2005-A5 2.844% 25/5/2035	667,234	0.01	USD 4,904,000	Service Properties Trust 4.5% 15/6/2023	4,786,301	0.05
USD 2,601,104	RFMSI Series 2006-SA2 Trust 4.786% 25/8/2036	1,885,369	0.02	USD 1,427,000	Service Properties Trust 4.5% 15/3/2025	1,250,465	0.01
USD 227,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	206,188	0.00	USD 395,000	Service Properties Trust 5.5% 15/12/2027	342,955	0.00
USD 2,395,000	Roche 1.93% 13/12/2028	2,101,408	0.02	USD 2,337,000	Service Properties Trust 7.5% 15/9/2025	2,253,813	0.02
USD 946,000	Roche 2.607% 13/12/2051	682,083	0.01	USD 6,028,550	Sesac Finance 5.216% 25/7/2049	5,724,074	0.06
USD 3,722,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	3,001,700	0.03	USD 1,268,047	SG Mortgage Trust 2006-FRE2 2.764% 25/7/2036	306,221	0.00
USD 1,682,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	1,314,232	0.01	USD 612,000	Sherwin-Williams 2.2% 15/3/2032	498,712	0.01
USD 1,735,000	Rockwall Independent School District 5% 15/2/2052	1,899,169	0.02	USD 2,000,000	Sherwin-Williams 2.95% 15/8/2029	1,803,526	0.02
USD 612,000	Roper Technologies 1.75% 15/2/2031	484,733	0.01	EUR 630,000	Silgan 2.25% 1/6/2028*	539,216	0.01
USD 2,550,000	Rutgers The State University of New Jersey 3.27% 1/5/2043	2,127,950	0.02	USD 395,000	Sirius XM Radio 5% 1/8/2027	373,785	0.00
USD 835,000	RWJ Barnabas Health 3.477% 1/7/2049	686,746	0.01	USD 1,079,000	Sirius XM Radio 5.5% 1/7/2029	1,011,384	0.01
USD 553,000	Ryder System 2.5% 1/9/2024	535,394	0.01	USD 1,245,000	Skyworks Solutions 0.9% 1/6/2023	1,215,082	0.01
USD 612,000	S&P Global 1.25% 15/8/2030	491,081	0.01				
USD 772,000	Sabre GLBL 7.375% 1/9/2025	734,173	0.01				
USD 2,382,000	Sabre GLBL 9.25% 15/4/2025	2,356,167	0.03				
USD 23,048	SACO I Trust 2006-9 2.744% 25/8/2036	23,027	0.00				

* All or a portion of this security represents a security on loan.

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 7,089,892	SLM Private Education Loan Trust 2010-C 7.141% 15/10/2041	7,736,920	0.09	USD 2,040,000	State of Florida Department of Transportation Turnpike System Revenue 5% 1/7/2029	2,346,222	0.03
USD 1,485,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	1,315,700	0.02	USD 2,140,000	State of Florida Department of Transportation Turnpike System Revenue 5% 1/7/2030	2,480,363	0.03
USD 6,689,000	SMB Private Education Loan Trust 2015-B 3.5% 17/12/2040	6,411,184	0.07	USD 2,250,000	State of Florida Department of Transportation Turnpike System Revenue 5% 1/7/2031	2,635,552	0.03
USD 1,910,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	1,814,036	0.02	USD 2,360,000	State of Florida Department of Transportation Turnpike System Revenue 5% 1/7/2032	2,788,377	0.03
USD 1,800,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	1,518,868	0.02	USD 2,480,000	State of Florida Department of Transportation Turnpike System Revenue 5% 1/7/2033	2,947,668	0.03
USD 3,410,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	3,114,205	0.04	USD 1,695,000	State of Georgia 4% 1/7/2040	1,729,117	0.02
USD 1,290,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	1,214,596	0.01	USD 1,695,000	State of Georgia 4% 1/7/2041	1,714,695	0.02
USD 3,600,000	SMB Private Education Loan Trust 2020-PT-B 2.5% 15/9/2054	2,965,951	0.03	USD 1,575,000	State of Georgia 5% 1/7/2029	1,827,461	0.02
USD 8,810,000	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	8,052,008	0.09	USD 1,705,000	State of Georgia 5% 1/7/2030	2,005,084	0.02
USD 3,100,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	2,874,156	0.03	USD 1,705,000	State of Georgia 5% 1/7/2031	2,026,525	0.02
USD 1,690,000	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	1,589,208	0.02	USD 2,330,000	State of Louisiana 5% 1/3/2038	2,600,632	0.03
USD 2,886,000	Sonoco Products 2.25% 1/2/2027	2,630,232	0.03	USD 1,400,000	State of Maryland 5% 1/8/2033	1,641,584	0.02
USD 30,634	Soundview Home Loan Trust 2004-WMC1 3.239% 25/1/2035	27,650	0.00	USD 1,885,000	State of Minnesota 4% 1/9/2038	1,940,509	0.02
USD 2,934,000	South Carolina Public Service Authority 6.454% 1/1/2050	3,472,047	0.04	USD 4,225,000	State of Minnesota 5% 1/8/2036	4,677,796	0.05
USD 1,590,000	South Dakota Health & Educational Facilities Authority 4% 1/11/2034	1,569,176	0.02	USD 3,080,000	State of New York 2.8% 15/2/2032	2,764,521	0.03
USD 205,000	South Wayne County Water and Sewer Authority 4% 15/2/2030	219,444	0.00	USD 955,000	State of Ohio 5% 1/3/2039	1,069,354	0.01
EUR 3,787,000	Southern 1.875% 15/9/2081	2,791,085	0.03	USD 2,420,000	State of Oregon 5.892% 1/6/2027	2,571,023	0.03
USD 1,681,000	Southern California Edison 3.65% 1/6/2051	1,332,493	0.02	USD 2,800,000	State of Washington 4% 1/2/2036	2,892,755	0.03
USD 83,000	Southern California Edison 3.7% 1/8/2025	81,749	0.00	USD 2,605,000	State of Wisconsin 5% 1/5/2028	2,949,529	0.03
USD 545,000	Spartanburg County School District No 7 5% 1/3/2048	590,322	0.01	USD 2,000,000	State Street 1.684% 18/11/2027	1,811,588	0.02
USD 1,168,000	Sprint 7.125% 15/6/2024	1,210,947	0.01	USD 3,853,000	Steel Dynamics 3.25% 15/10/2050	2,669,118	0.03
USD 5,010,000	Sprint 7.875% 15/9/2023	5,163,115	0.06	USD 750,000	Steel Dynamics 3.45% 15/4/2030	670,253	0.01
USD 860,000	SRS Distribution 4.625% 1/7/2028	762,943	0.01	USD 297,000	Stem 0.5% 1/12/2028	240,015	0.00
EUR 100,000	Standard Industries 2.25% 21/11/2026	84,381	0.00	USD 916,000	Stillwater Mining 4% 16/11/2026	810,420	0.01
USD 410,000	Standard Industries 4.75% 15/1/2028	360,065	0.00	USD 854,250	Structured Adjustable Rate Mortgage Loan Trust 3.118% 25/4/2036	548,091	0.01
USD 131,000	Standard Industries 5% 15/2/2027	120,367	0.00	USD 1,074,711	Structured Asset Mortgage Investments II Trust 2006-AR2 2.904% 25/2/2036	926,845	0.01
USD 2,285,000	State of California 7.3% 1/10/2039	2,935,556	0.03	USD 288,284	Structured Asset Mortgage Investments II Trust 2006-AR5 2.864% 25/5/2046	190,569	0.00
USD 630,000	State of California 7.35% 1/11/2039	813,482	0.01	USD 4,481,192	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	2,821,301	0.03
USD 580,000	State of California 7.5% 1/4/2034	744,074	0.01	USD 2,436,583	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	1,526,189	0.02
USD 1,300,000	State of California 7.55% 1/4/2039	1,739,970	0.02	USD 500,000	Summer BC Bidco B 5.5% 31/10/2026	435,395	0.00
USD 760,000	State of Connecticut 3.31% 15/1/2026	745,094	0.01	USD 760,000	Sumter Landing Community Development District 4.172% 1/10/2047	676,883	0.01

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USD 3,023,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	2,606,937	0.03	USD 612,000	T-Mobile USA 2.25% 15/11/2031	494,824	0.00
USD 1,210,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	1,127,057	0.01	USD 1,750,000	T-Mobile USA 2.4% 15/3/2029	1,515,553	0.02
USD 157,000	Sunoco / Sunoco Finance 6% 15/4/2027	152,566	0.00	USD 2,453,000	T-Mobile USA 2.7% 15/3/2032	2,054,206	0.02
USD 5,467,000	Sutter Health 3.695% 15/8/2028	5,246,290	0.06	USD 2,171,000	T-Mobile USA 3.3% 15/2/2051	1,578,087	0.02
USD 2,050,000	Talen Energy Supply 6.625% 15/1/2028	2,083,763	0.02	USD 844,000	T-Mobile USA 3.4% 15/10/2052	618,329	0.01
USD 4,476,000	Talen Energy Supply 7.25% 15/5/2027	4,604,685	0.05	USD 1,700,000	T-Mobile USA 3.75% 15/4/2027	1,635,117	0.02
USD 4,233,000	Tap Rock Resources 7% 1/10/2026	4,015,276	0.04	USD 1,535,000	T-Mobile USA 3.875% 15/4/2030	1,433,829	0.02
USD 102,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	99,713	0.00	USD 598,000	T-Mobile USA 4.5% 15/4/2050	529,760	0.01
USD 102,000	Targa Resources Partners / Targa Resources Partners Finance 6.5% 15/7/2027	105,262	0.00	USD 3,315,000	Tobacco Settlement Financing 6.706% 1/6/2046	3,131,667	0.04
USD 1,000,000	Target 2.65% 15/9/2030	899,888	0.01	USD 937,000	Toyota Motor Credit 1.8% 13/2/2025	892,037	0.01
USD 3,445,000	Tarrant County Cultural Education Facilities Finance 4% 15/2/2047	3,302,545	0.04	USD 612,000	Toyota Motor Credit 1.9% 12/9/2031	508,208	0.01
USD 1,968,000	Taylor Morrison Communities 5.875% 15/6/2027	1,895,046	0.02	USD 555,000	Toyota Motor Credit 3.05% 22/3/2027	533,463	0.01
USD 637,000	TEGNA 4.625% 15/3/2028	609,927	0.01	USD 3,195,000	Tri Pointe Homes 5.25% 1/6/2027	2,906,981	0.03
USD 143,000	TEGNA 5% 15/9/2029	137,550	0.00	USD 167,000	Tri Pointe Homes 5.7% 15/6/2028	151,524	0.00
USD 9,212,000	Tenet Healthcare 4.25% 1/6/2029	7,995,003	0.09	USD 1,770,000	Triborough Bridge & Tunnel Authority 5% 15/5/2051	1,899,432	0.02
USD 4,338,000	Tenet Healthcare 4.375% 15/1/2030	3,792,744	0.04	USD 850,000	Tricon American Homes 2018-SFR1 Trust 4.564% 17/5/2037	831,120	0.01
USD 102,000	Tenet Healthcare 4.625% 15/7/2024	99,199	0.00	USD 580,000	Tricon American Homes 2018-SFR1 Trust 4.96% 17/5/2037	557,787	0.01
USD 255,000	Tenet Healthcare 4.625% 15/6/2028	232,147	0.00	USD 1,910,000	Tri-County Metropolitan Transportation District of Oregon 5% 1/9/2043	2,142,398	0.02
USD 274,000	Tenet Healthcare 4.875% 1/1/2026	261,365	0.00	USD 1,294,000	Truist Bank 3.3% 15/5/2026	1,247,246	0.01
USD 196,000	Tenet Healthcare 5.125% 1/11/2027	182,747	0.00	USD 1,492,000	Truist Bank 3.8% 30/10/2026	1,459,603	0.02
USD 2,070,000	Tenet Healthcare 6.125% 15/6/2030	1,979,334	0.02	USD 367,000	TWDC Enterprises 18 3.15% 17/9/2025	359,118	0.00
USD 196,000	Tenet Healthcare 6.25% 1/2/2027	188,560	0.00	USD 840,000	UBS Commercial Mortgage Trust 2018-C11 5.069% 15/6/2051	764,066	0.01
USD 250,000	Tennessee Housing Development Agency 3.85% 1/7/2043	243,789	0.00	USD 691,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	660,581	0.01
USD 205,000	Tennessee Housing Development Agency 3.95% 1/1/2049	200,587	0.00	EUR 721,000	UGI International 2.5% 1/12/2029	565,122	0.01
USD 1,700,000	Texas A&M University 2.836% 15/5/2027	1,631,896	0.02	USD 650,000	Union Pacific 2.75% 1/3/2026	625,736	0.01
USD 685,000	Texas Instruments 1.75% 4/5/2030	586,931	0.01	USD 894,000	Union Pacific 2.8% 14/2/2032	799,920	0.01
USD 969,913	Thornburg Mortgage Trust 2006-3 2.525% 25/6/2046	696,659	0.01	USD 433,000	Union Pacific 3.25% 5/2/2050	345,279	0.00
USD 63,603	Thornburg Mortgage Trust 2007-3 5.341% 25/6/2047	60,773	0.00	USD 98,000	United Rentals North America 3.875% 15/1/2027	91,295	0.00
USD 2,612,000	TK Elevator US Newco 5.25% 15/7/2027	2,400,228	0.03	USD 439,000	United Rentals North America 4.875% 15/1/2028	412,545	0.00
USD 1,000,000	T-Mobile USA 2.05% 15/2/2028	873,514	0.01	USD 98,000	United Rentals North America 5.25% 15/1/2030	92,051	0.00
				USD 132,000	United Rentals North America 5.5% 15/5/2027	131,175	0.00
				USD 56,191,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	62,293,534	0.69
				USD 6,848,500	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	7,303,265	0.08

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 7,312,700	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	7,501,871	0.08	USD 9,669,300	United States Treasury Note/Bond 3% 15/8/2052	9,277,240	0.10
USD 18,124,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	20,110,122	0.22	USD 58,982,700	United States Treasury Note/Bond 3.25% 30/6/2027	58,855,979	0.65
USD 149,777,400	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	174,620,600	1.94	USD 34,771,300	United States Treasury Note/Bond 3.25% 15/5/2042	33,570,604	0.37
USD 41,073,000	United States Treasury Inflation Indexed Bonds 0.625% 15/4/2023	48,427,438	0.54	USD 4,836,000	United Wholesale Mortgage 5.5% 15/11/2025	4,262,541	0.05
USD 52,705,000	United States Treasury Note/Bond 0.625% 15/5/2030	43,675,151	0.49	USD 1,639,000	UnitedHealth 2.9% 15/5/2050	1,222,462	0.01
USD 46,479,100	United States Treasury Note/Bond 1.125% 15/2/2031	39,734,184	0.44	USD 780,000	UnitedHealth 3.1% 15/3/2026	763,902	0.01
USD 15,484,500	United States Treasury Note/Bond 1.125% 15/5/2040	10,642,872	0.12	USD 825,000	UnitedHealth 3.125% 15/5/2060	616,131	0.01
USD 1,065,572,000	United States Treasury Note/Bond 1.25% 30/11/2026	977,246,076	10.86	USD 1,600,000	UnitedHealth 3.375% 15/4/2027	1,568,789	0.02
USD 46,464,500	United States Treasury Note/Bond 1.25% 31/12/2026*	42,553,133	0.47	USD 3,185,000	UnitedHealth 3.875% 15/12/2028	3,155,252	0.04
USD 14,306,600	United States Treasury Note/Bond 1.375% 15/11/2031	12,322,118	0.14	USD 500,000	Unifi / Unifi Fiber / CSL Capital 7.875% 15/2/2025	494,108	0.01
USD 39,031,800	United States Treasury Note/Bond 1.625% 15/2/2029	35,286,424	0.39	USD 1,095,000	University of California 5.77% 15/5/2043	1,228,813	0.01
USD 8,589,500	United States Treasury Note/Bond 1.625% 15/11/2050	5,959,804	0.07	USD 6,925,000	University of Massachusetts Building Authority 5% 1/11/2052	7,531,895	0.08
USD 43,511,000	United States Treasury Note/Bond 1.75% 15/11/2029	39,688,491	0.44	USD 2,385,000	University of Michigan 5% 1/4/2047	2,652,827	0.03
USD 20,159,800	United States Treasury Note/Bond 1.75% 15/8/2041	15,143,869	0.17	USD 54,000	University of Southern California 3.028% 1/10/2039	46,301	0.00
USD 19,225,400	United States Treasury Note/Bond 1.875% 15/2/2041	14,880,535	0.17	USD 1,865,000	University of Utah/The 4% 1/8/2051	1,791,939	0.02
USD 7,385,700	United States Treasury Note/Bond 1.875% 15/2/2051	5,461,956	0.06	USD 1,980,000	University of Vermont and State Agricultural College 5% 1/10/2043	2,116,214	0.02
USD 10,376,200	United States Treasury Note/Bond 1.875% 15/11/2051	7,656,501	0.09	USD 1,380,000	Univision Communications 6.625% 1/6/2027	1,336,537	0.01
USD 10,043,200	United States Treasury Note/Bond 2.25% 15/8/2049	8,155,392	0.09	USD 1,570,000	Univision Communications 7.375% 30/6/2030	1,556,215	0.02
USD 31,898,500	United States Treasury Note/Bond 2.375% 15/5/2029	30,208,877	0.34	USD 130,476	Upstart Pass-Through Trust Series 2020-ST5 2% 20/7/2027	123,046	0.00
USD 13,926,000	United States Treasury Note/Bond 2.375% 15/2/2042	11,664,113	0.13	USD 3,267,283	Upstart Pass-Through Trust Series 2021-ST2 2.5% 20/4/2027	3,115,545	0.04
USD 14,761,300	United States Treasury Note/Bond 2.375% 15/11/2049†	12,322,226	0.14	USD 2,081,799	Upstart Pass-Through Trust Series 2021-ST3 2% 20/5/2027	1,983,602	0.02
USD 110,558,600	United States Treasury Note/Bond 2.625% 31/5/2027	107,345,491	1.19	USD 1,483,058	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/5/2027	1,335,659	0.02
USD 6,530,000	United States Treasury Note/Bond 2.75% 30/4/2027	6,371,596	0.07	USD 5,250,000	US Bancorp 2.215% 27/1/2028	4,808,414	0.05
USD 19,130,800	United States Treasury Note/Bond 2.75% 31/7/2027	18,666,729	0.21	USD 474,000	US Bancorp 3.1% 27/4/2026	457,287	0.00
USD 10,379,800	United States Treasury Note/Bond 2.75% 15/8/2032	10,066,784	0.11	USD 3,985,000	US Bancorp 4.548% 22/7/2028	4,015,325	0.04
USD 535,565,900	United States Treasury Note/Bond 2.875% 15/5/2032	524,729,056	5.83	USD 889,773	Velocity Commercial Capital Loan Trust 2017-2 4.24% 25/1/2047	802,600	0.01
USD 264,901,700	United States Treasury Note/Bond 2.875% 15/5/2052	247,062,226	2.75	USD 148,962	Velocity Commercial Capital Loan Trust 2017-2 5% 25/1/2047	133,278	0.00
USD 567,700	United States Treasury Note/Bond 3% 15/8/2048	529,669	0.01	USD 149,781	Velocity Commercial Capital Loan Trust 2018-1 4.26% 25/4/2048	139,340	0.00
				USD 2,750,000	Ventas Realty 3.75% 1/5/2024	2,722,816	0.03
				USD 1,325,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	1,101,406	0.01
				EUR 1,100,000	Verizon Communications 1.5% 19/9/2039	807,200	0.01

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
*All or a portion of this security represents a security on loan.

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 3,437,000	Verizon Communications 1.68% 30/10/2030	2,762,402	0.03	USD 5,790,000	Vistra Operations 3.55% 15/7/2024	5,589,323	0.06
USD 2,600,000	Verizon Communications 2.1% 22/3/2028	2,304,705	0.03	USD 2,085,000	Vistra Operations 5% 31/7/2027	1,946,806	0.02
USD 6,040,000	Verizon Communications 2.355% 15/3/2032	4,991,560	0.05	USD 1,500,000	Vistra Operations 5.125% 13/5/2025	1,495,012	0.02
USD 202,000	Verizon Communications 2.625% 15/8/2026	190,889	0.00	USD 359,000	Vistra Operations 5.625% 15/2/2027	346,864	0.00
EUR 200,000	Verizon Communications 2.875% 15/1/2038	181,695	0.00	USD 290,000	VMware 0.6% 15/8/2023	280,463	0.00
USD 1,020,000	Verizon Communications 2.875% 20/11/2050	711,033	0.01	USD 1,069,000	VMware 1.8% 15/8/2028	894,131	0.01
USD 2,558,000	Verizon Communications 2.987% 30/10/2056	1,749,288	0.02	USD 6,216,000	VMware 2.2% 15/8/2031	4,884,552	0.05
USD 895,000	Verizon Communications 3.55% 22/3/2051	709,753	0.01	USD 1,800,000	VMware 4.65% 15/5/2027	1,788,357	0.02
USD 3,470,000	Verizon Communications 3.875% 8/2/2029	3,346,091	0.04	USD 6,080,000	VMware 4.7% 15/5/2030	5,823,792	0.06
USD 7,340,000	Verizon Communications 4.016% 3/12/2029	7,113,209	0.08	USD 2,000,000	Volkswagen of America Finance 4.25% 13/11/2023	1,999,485	0.02
USD 687,000	Verizon Communications 4.125% 16/3/2027	684,728	0.01	USD 14,009,800	Voyager OPTONE Delaware Trust 2.16% 25/2/2038	4,109,709	0.05
USD 1,170,000	Vertiv 4.125% 15/11/2028	1,019,351	0.01	USD 946,000	Walmart 2.65% 22/9/2051	720,701	0.01
USD 540,000	Viasat 5.625% 15/4/2027	497,578	0.01	USD 3,000,000	Walt Disney 2% 1/9/2029	2,603,448	0.03
USD 304,000	VICI Properties 4.375% 15/5/2025	296,983	0.00	USD 946,000	Walt Disney 2.75% 1/9/2049	689,798	0.01
USD 3,066,000	VICI Properties 5.125% 15/5/2032	2,944,770	0.03	USD 1,800,000	Walt Disney 3.8% 22/3/2030	1,750,845	0.02
USD 1,121,000	VICI Properties 5.625% 15/5/2052	1,036,559	0.01	USD 1,304,000	Walt Disney 6.65% 15/11/2037	1,562,541	0.02
USD 3,625,000	VICI Properties / VICI Note 3.5% 15/2/2025	3,421,492	0.04	USD 4,658,062	WaMu Mortgage Pass-Through Certificates Series 2006- AR3 Trust 1.859% 25/2/2046	4,212,503	0.05
USD 2,429,000	VICI Properties / VICI Note 3.75% 15/2/2027	2,205,350	0.02	USD 542,617	WaMu Mortgage Pass-Through Certificates Series 2006- AR5 Trust 1.849% 25/6/2046	501,683	0.01
USD 1,510,000	VICI Properties / VICI Note 4.125% 15/8/2030	1,338,771	0.01	USD 1,704,140	WaMu Mortgage Pass-Through Certificates Series 2007- OA5 Trust 1.609% 25/6/2047	1,496,511	0.02
USD 1,858,000	VICI Properties / VICI Note 4.25% 1/12/2026	1,741,931	0.02	USD 8,095,000	Washington Health Care Facilities Authority 4% 1/10/2045	7,856,572	0.09
USD 138,000	VICI Properties / VICI Note 4.5% 1/9/2026	130,747	0.00	USD 780,370	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 2.994% 25/11/2035	540,681	0.01
USD 1,633,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,510,794	0.02	USD 319,016	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	256,653	0.00
USD 2,180,000	VICI Properties / VICI Note 5.625% 1/5/2024	2,183,423	0.02	USD 667,670	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	567,084	0.01
USD 207,000	VICI Properties / VICI Note 5.75% 1/2/2027	204,048	0.00	USD 2,421,648	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	2,285,023	0.03
USD 1,775,000	Victor Valley Community College District 4% 1/8/2044	1,732,248	0.02	USD 214,053	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6.85% 25/5/2036	195,861	0.00
USD 1,930,000	Virginia College Building Authority 1.965% 1/2/2032	1,582,704	0.02	USD 936,394	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	914,915	0.01
USD 3,070,000	Virginia Commonwealth Transportation Board 4% 15/5/2035	3,182,970	0.04				
USD 612,000	Visa 1.1% 15/2/2031	492,408	0.01				
USD 946,000	Visa 2% 15/8/2050	626,782	0.01				
USD 1,230,000	Vistra 7% 15/6/2171	1,151,477	0.01				

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 4,096,625	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.303% 25/10/2036	1,412,987	0.02	USD 750,000	Welltower 4% 1/6/2025	741,306	0.01
USD 3,736,130	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 2.804% 25/9/2036	1,242,673	0.01	USD 2,795,000	Welltower 4.5% 15/1/2024	2,805,863	0.03
USD 4,595,110	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 2.599% 25/10/2036	3,734,923	0.04	USD 1,190,000	West County Facilities Financing Authority 4% 1/6/2046	1,139,061	0.01
USD 925,000	Waste Management 1.15% 15/3/2028	788,817	0.01	USD 2,038,000	Western Digital 4.75% 15/2/2026	1,963,897	0.02
USD 612,000	Waste Management 1.5% 15/3/2031	487,323	0.00	USD 496,178	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	451,237	0.01
USD 833,000	Waste Management 2.95% 1/6/2041	653,850	0.01	USD 446,000	William Lyon Homes 6.625% 15/7/2027	439,629	0.01
USD 921,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	768,029	0.01	USD 1,711,000	WinWater Mortgage Loan Trust 2014-3 3.973% 20/11/2044	1,706,198	0.02
USD 5,520,000	Wells Fargo 2.164% 11/2/2026	5,196,963	0.06	USD 3,949,291	WinWater Mortgage Loan Trust 2015-5 3.75% 20/8/2045	3,231,321	0.04
USD 2,602,000	Wells Fargo 4.808% 25/7/2028	2,599,357	0.03	USD 5,000,000	Wisconsin Health & Educational Facilities Authority 4% 1/4/2039	4,836,109	0.05
USD 572,513	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	548,167	0.01	USD 1,515,000	Wisconsin Health & Educational Facilities Authority 5% 15/11/2035	1,601,002	0.02
USD 2,633,561	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.393% 15/8/2049	106,132	0.00	USD 1,520,000	Wisconsin Health & Educational Facilities Authority 5% 15/11/2039	1,592,117	0.02
USD 448,469	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.115% 15/1/2059	435,402	0.01	EUR 603,000	WMG Acquisition 2.25% 15/8/2031	476,415	0.01
USD 2,759,418	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.148% 15/1/2059	2,619,249	0.03	USD 1,209,000	Workday 3.7% 1/4/2029	1,143,154	0.01
USD 1,851,126	Wells Fargo Commercial Mortgage Trust 2017-C39 4.118% 15/9/2050	1,653,997	0.02	USD 2,685,000	WRKCo 3.9% 1/6/2028	2,589,396	0.03
USD 830,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	769,143	0.01	USD 2,303,000	WRKCo 4.9% 15/3/2029	2,312,361	0.03
USD 960,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	886,698	0.01	USD 123,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	111,115	0.00
USD 2,424,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 3.241% 13/12/2031	2,393,066	0.03	USD 2,042,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	1,952,464	0.02
USD 896,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	834,384	0.01	USD 2,416,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,034,490	0.02
USD 316,791	Wells Fargo Commercial Mortgage Trust 2018-C44 3% 15/5/2051	233,976	0.00	USD 2,856,000	Wynn Resorts Finance / Wynn Resorts Capital 7.75% 15/4/2025	2,851,345	0.03
USD 859,552	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	790,877	0.01	USD 7,415,000	Xerox 5% 15/8/2025	6,888,795	0.08
USD 941,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	881,344	0.01	USD 2,375,000	Xerox 5.5% 15/8/2028	2,073,172	0.02
USD 1,675,000	Welltower 2.05% 15/1/2029	1,419,861	0.02	USD 808,000	XHR 4.875% 1/6/2029	708,203	0.01
USD 3,615,000	Welltower 2.75% 15/1/2032	3,015,892	0.03	USD 699,000	XHR 6.375% 15/8/2025	684,382	0.01
				USD 1,735,000	Ysleta Independent School District 5% 15/8/2056	1,889,425	0.02
						5,675,881,760	63.08
				Total Bonds		7,405,305,869	82.31
				COMMERCIAL PAPER			
				United States			
				USD 5,200,000	General Motors Financial 0% 7/11/2022	5,167,549	0.06
				USD 4,980,000	General Motors Financial 0% 13/2/2023	4,889,557	0.05
				USD 4,980,000	General Motors Financial 0% 14/2/2023	4,888,876	0.05
				USD 4,986,000	General Motors Financial 0% 15/2/2023	4,894,059	0.06
						19,840,041	0.22
				Total Commercial Paper		19,840,041	0.22

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)	
CERTIFICATES OF DEPOSIT				USD 11,144,350	American Airlines Pass Through Trust 3.5% 15/12/2027**	10,239,429	0.11	
United States				USD 2,035,000	American Airlines Pass Through Trust 4% 15/12/2025**	1,953,600	0.02	
USD 5,390,000	Citibank (New York Branch) 4.06% 1/8/2023	5,385,586	0.06	USD 250,000	Chesapeake Energy 0% 15/6/2021**	-	0.00	
Total Certificates of Deposit				USD 5,581,000	Chesapeake Energy 0% 15/2/2022**	-	0.00	
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 546,000	Chesapeake Energy 0% 15/8/2022**	-	0.00	
				USD 2,391	Lehman Brothers 0% 31/12/2049**	-	0.00	
その他の譲渡可能な有価証券				USD 2,391	Lehman Brothers Special Finance 0% 31/12/2049**	-	0.00	
COMMON STOCKS (SHARES)				USD 1,480,000	Sun Country 7% 15/12/2023**	1,435,600	0.02	
United States				USD 1,480,000	Sun Country 4.7% 15/12/2025**	1,383,800	0.02	
97,804	Fanatics**	6,546,999	0.07	USD 1,974,879	Sun Country 4.84% 15/3/2031**	1,883,640	0.02	
Total Common Stocks (Shares)				USD 10,740,000	Washington Mutual Bank Escrow 0% 6/11/2018**	-	0.00	
BONDS				USD 7,220,000	Washington Mutual Bank Escrow 0% 1/5/2018**	-	0.00	
Bermuda				USD 630,000	Washington Mutual Bank Escrow 0% 16/6/2018**	-	0.00	
USD 8,777	DGL2 9.125% 1/4/2024**	-	0.00	USD 3,780,000	Washington Mutual Bank Escrow 0% 4/2/2018**	-	0.00	
Cayman Islands				USD 3,399,000	Washington Mutual Bank Escrow 0% 16/6/2018**	-	0.00	
USD 9,164,792	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040**	8,617,654	0.10	17,833,312 0.20				
Hong Kong				Total Bonds				26,450,966 0.30
CNH 917,253	China City Construction International 5.35% 3/7/2017**	-	0.00	Total Other Transferable Securities				32,997,965 0.37
India				Total Portfolio				7,639,612,932 84.91
USD 116,049	Videocon Industries 2.8% 31/12/2020**	-	0.00	Other Net Assets				1,357,477,574 15.09
United States				Total Net Assets (USD)				8,997,090,506 100.00
USD 1,228,685	ACE Securities Corp Home Equity Loan Trust Series 0% 15/8/2030**	937,243	0.01					

**Security subject to a fair value adjustment as detailed in Note 2(j).
 ***This security is in default, see Note 2(b).

事後通告証券契約 2022年8月31日現在

保有高	銘柄	時価 (米ドル)	純資産比率 (%)
TBA			
United States			
USD (1,688,600)	Fannie Mae or Freddie Mac 2% TBA	(1,460,177)	(0.02)
USD (146,106,300)	Fannie Mae or Freddie Mac 2.5% TBA	(130,992,993)	(1.46)
USD (2,190,200)	Fannie Mae or Freddie Mac 3% TBA	(2,036,458)	(0.02)
USD 43,482,300	Fannie Mae or Freddie Mac 3.5% TBA	41,634,302	0.46
USD 127,951,000	Fannie Mae or Freddie Mac 4% TBA	125,441,961	1.39
USD (59,493,250)	Fannie Mae or Freddie Mac 4.5% TBA	(59,354,975)	(0.66)
USD 234,614,000	Fannie Mae or Freddie Mac 5% TBA	237,523,763	2.64
USD (151,563,050)	Fannie Mae or Freddie Mac 3% TBA	(140,843,468)	(1.56)
USD (639,300,000)	Fannie Mae or Freddie Mac 4% TBA	(626,007,361)	(6.96)
USD (303,000,000)	Fannie Mae or Freddie Mac 4.5% TBA	(301,917,011)	(3.35)
USD 210,000,000	Fannie Mae or Freddie Mac 5% TBA	212,284,569	2.36
Total TBA			
(USD underlying exposure - USD 1,879,497,039)		(645,727,848)	(7.18)

先渡為替予約 2022年8月31日現在

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益/(損) (米ドル)
AUD	4,710,774	USD	3,274,193	Deutsche Bank	21/9/2022	(44,642)
AUD	22,005,671	USD	15,159,374	HSBC Bank	21/9/2022	(73,016)
AUD	8,994,330	USD	6,223,857	JP Morgan	21/9/2022	(57,642)
AUD	26,700,105	USD	18,479,994	Barclays	21/9/2022	(175,286)
AUD	4,104,000	USD	2,847,344	Toronto-Dominion	21/9/2022	(33,778)
AUD	25,535,887	USD	17,700,484	Citigroup	21/9/2022	(193,926)
AUD	1,735,000	JPY	158,816,157	Deutsche Bank	21/9/2022	43,512
AUD	3,514,228	USD	2,421,597	BNP Paribas	21/9/2022	(12,358)

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益/(損) (米ドル)
AUD	147,493	USD	100,000	State Street	21/9/2022	1,116
AUD	4,837,214	USD	3,334,010	Goldman Sachs	21/9/2022	(17,776)
AUD	589,976	USD	400,000	Bank of America	21/9/2022	4,468
AUD	49,599,406	USD	34,513,845	Morgan Stanley	21/9/2022	(510,136)
AUD	1,447,394	USD	1,000,000	UBS	21/9/2022	(7,715)
AUD	9,553,000	JPY	888,903,083	BNP Paribas	21/9/2022	135,290
AUD	1,215,000	JPY	109,874,880	Bank of America	21/9/2022	40,155
AUD	1,735,000	JPY	160,294,255	HSBC Bank	21/9/2022	32,846

ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンド

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価益／(損) (米ドル)	通貨	買予約	通貨	売予約	取引相手	期日	未実現評価益／(損) (米ドル)
AUD	856,194	USD	600,000	Royal Bank of Canada	21/9/2022	(13,022)	EUR	22,310,000	GBP	19,225,684	BNP Paribas	21/9/2022	22,311
AUD	3,490,000	JPY	326,549,458	Citigroup	21/9/2022	36,393	EUR	20,140,000	GBP	17,224,642	Barclays	21/9/2022	172,315
AUD	20,997,000	USD	14,757,363	RBS	19/9/2022	(362,990)	EUR	24,062,705	USD	24,827,571	Deutsche Bank	21/9/2022	(723,105)
AUD	4,316,000	CAD	3,921,897	RBS	19/9/2022	(27,156)	EUR	41,475,847	USD	42,899,387	BNP Paribas	21/9/2022	(1,351,558)
BRL	40,302,239	USD	7,858,500	HSBC Bank	21/9/2022	(110,666)	EUR	74,577,853	USD	78,230,163	Citigroup	21/9/2022	(3,522,879)
BRL	36,611,591	USD	6,892,000	Citigroup	21/9/2022	146,331	EUR	26,248,786	USD	27,355,725	HSBC Bank	21/9/2022	(1,061,386)
BRL	11,374,713	USD	2,169,000	Goldman Sachs	14/9/2022	21,660	EUR	70,965,388	USD	73,034,998	JP Morgan	21/9/2022	(1,946,446)
BRL	6,192,933	USD	1,115,000	Citigroup	14/9/2022	77,699	EUR	4,423,759	NOK	45,700,000	Goldman Sachs	21/9/2022	(159,340)
BRL	9,398,245	USD	1,710,000	BNP Paribas	21/9/2022	96,749	EUR	16,443,844	CHF	16,340,000	Société Générale	21/9/2022	(238,165)
BRL	28,944,814	USD	5,480,000	Citigroup	21/9/2022	111,712	EUR	11,106,980	CHF	11,020,000	HSBC Bank	21/9/2022	(143,649)
BRL	28,499,099	USD	5,500,000	BNP Paribas	21/9/2022	5,605	EUR	194,004	USD	200,000	Standard Chartered Bank	21/9/2022	(5,659)
BRL	37,490,487	USD	7,341,000	HSBC Bank	21/9/2022	(98,393)	EUR	11,140,744	CHF	11,070,000	Bank of America	21/9/2022	(160,959)
CAD	2,729,878	USD	2,150,000	Standard Chartered Bank	21/9/2022	(71,622)	EUR	2,936,358	USD	3,000,000	Royal Bank of Canada	21/9/2022	(58,547)
CAD	5,717,957	USD	4,425,000	Citigroup	21/9/2022	(71,663)	EUR	33,752,571	USD	34,403,195	Morgan Stanley	21/9/2022	(592,046)
CAD	2,231,040	USD	1,750,000	Barclays	21/9/2022	(51,409)	EUR	20,056,383	NOK	205,700,000	HSBC Bank	21/9/2022	(572,330)
CAD	1,767,000	JPY	183,236,150	State Street	21/9/2022	23,146	EUR	5,528,534	CHF	5,490,000	JP Morgan	21/9/2022	(76,370)
CAD	4,120,474	USD	3,200,000	Royal Bank of Canada	21/9/2022	(62,899)	EUR	10,950,000	USD	11,252,921	Goldman Sachs	21/9/2022	(283,917)
CAD	7,096,129	USD	5,474,000	Goldman Sachs	21/9/2022	(71,399)	EUR	142,986,479	USD	145,355,273	Toronto-Dominion	21/9/2022	(2,120,637)
CAD	4,896,469	USD	3,800,000	HSBC Bank	21/9/2022	(72,099)	EUR	5,466,000	NOK	53,796,571	HSBC Bank	19/9/2022	70,821
CAD	11,067,942	USD	8,579,330	Deutsche Bank	21/9/2022	(152,810)	EUR	3,552,000	CZK	87,512,186	UBS	19/9/2022	(4,710)
CAD	4,789,538	USD	3,672,000	BNP Paribas	21/9/2022	(25,511)	EUR	5,484,000	USD	5,561,506	BNP Paribas	19/9/2022	(68,742)
CAD	2,935,000	JPY	305,800,585	Deutsche Bank	21/9/2022	28,026	EUR	5,532,000	USD	5,507,930	Citigroup	19/9/2022	32,912
CAD	2,445,790	USD	1,872,000	Bank of America	21/9/2022	(9,911)	EUR	5,500,000	USD	5,489,913	JP Morgan	14/9/2022	16,988
CAD	2,708,543	USD	2,091,000	Morgan Stanley	21/9/2022	(28,864)	EUR	6,880,000	USD	6,851,648	Société Générale	21/9/2022	40,293
CAD	17,838,918	USD	13,849,000	JP Morgan	21/9/2022	(267,433)	EUR	2,669,000	USD	2,670,127	JP Morgan	19/9/2022	3,138
CAD	4,000,029	USD	3,103,000	Bank of America	19/9/2022	(57,549)	GBP	12,890,131	USD	15,379,246	Morgan Stanley	21/9/2022	(410,191)
CHF	10,739,714	USD	11,216,000	BNP Paribas	21/9/2022	(232,738)	GBP	24,566,007	USD	29,498,345	HSBC Bank	21/9/2022	(970,322)
CHF	794,863	USD	800,000	Deutsche Bank	21/9/2022	12,889	GBP	69,635,469	EUR	81,110,000	Deutsche Bank	21/9/2022	(384,467)
CHF	2,313,955	USD	2,400,000	HSBC Bank	21/9/2022	(33,571)	GBP	24,960,489	EUR	28,650,000	Goldman Sachs	21/9/2022	286,403
CHF	18,844,058	USD	19,634,000	JP Morgan	21/9/2022	(362,610)	GBP	9,126,381	USD	11,057,903	JP Morgan	21/9/2022	(459,615)
CHF	4,155,655	USD	4,330,000	Citigroup	21/9/2022	(80,106)	GBP	6,932,680	USD	8,420,024	Citigroup	21/9/2022	(369,238)
CHF	11,060,000	EUR	11,001,341	JP Morgan	21/9/2022	290,378	GBP	11,519,991	USD	13,977,283	Deutsche Bank	21/9/2022	(599,343)
CHF	10,343,396	USD	10,845,000	Morgan Stanley	21/9/2022	(267,043)	GBP	7,588,418	EUR	8,770,000	Barclays	21/9/2022	27,060
CHF	20,692,655	EUR	20,730,495	Société Générale	21/9/2022	395,437	GBP	2,035,000	USD	2,492,743	BNY Mellon	21/9/2022	(129,537)
CHF	1,187,345	EUR	1,191,551	Deutsche Bank	21/9/2022	20,652	GBP	7,534,080	EUR	8,710,000	BNP Paribas	21/9/2022	24,063
CHF	2,537,234	EUR	2,527,000	BNY Mellon	21/9/2022	63,386	GBP	9,570,000	USD	11,389,238	Barclays	21/9/2022	(275,785)
CHF	96,349	USD	100,000	Standard Chartered Bank	21/9/2022	(1,466)	GBP	3,762,397	EUR	4,376,000	Citigroup	21/9/2022	(14,397)
CHF	2,506,429	USD	2,600,000	Bank of America	21/9/2022	(36,732)	GBP	13,861,775	USD	16,685,678	Goldman Sachs	21/9/2022	(588,271)
CHF	10,980,000	EUR	11,162,348	UBS	21/9/2022	47,277	GBP	5,042,265	USD	6,004,880	BNP Paribas	21/9/2022	(149,397)
CHF	1,802,967	USD	1,900,000	Goldman Sachs	21/9/2022	(56,146)	GBP	3,600,898	USD	4,300,000	Royal Bank of Canada	21/9/2022	(118,348)
CHF	3,554,128	GBP	3,102,000	Bank of America	19/9/2022	31,972	GBP	3,102,000	CHF	3,511,486	Bank of America	19/9/2022	11,630
CHF	3,524,496	USD	3,708,000	BNP Paribas	19/9/2022	(104,176)	GBP	5,810,000	USD	6,783,285	UBS	21/9/2022	(36,247)
CNH	42,760,000	USD	6,392,413	Barclays	14/9/2022	(193,687)	IDR	89,987,625,000	USD	6,109,969	HSBC Bank	14/12/2022	(74,009)
CNH	89,662,292	USD	13,356,138	Deutsche Bank	21/9/2022	(357,360)	IDR	89,751,943,050	USD	6,099,351	Bank of America	14/12/2022	(79,199)
CNH	76,799,000	USD	11,411,441	HSBC Bank	14/9/2022	(278,234)	IDR	163,070,431,950	USD	11,086,724	BNP Paribas	14/12/2022	(148,701)
CNH	50,087,156	USD	7,439,550	Morgan Stanley	21/9/2022	(178,171)	JPY	3,812,819,097	USD	28,438,331	JP Morgan	21/9/2022	(926,721)
CNH	43,328,215	USD	6,436,000	BNP Paribas	21/9/2022	(154,498)	JPY	16,900,000	USD	126,353	Bank of America	14/9/2022	(4,480)
CNH	21,999,907	USD	3,262,000	Citigroup	21/9/2022	(72,567)	JPY	121,575,183	USD	900,000	Royal Bank of Canada	21/9/2022	(22,767)
CNH	21,727,598	USD	3,218,000	JP Morgan	21/9/2022	(68,045)	JPY	1,436,716,935	USD	10,739,757	Bank of America	21/9/2022	(373,046)
CNH	17,734,449	USD	2,615,000	Citigroup	22/9/2022	(43,927)	JPY	184,453,065	CAD	1,767,000	Bank of America	21/9/2022	(14,365)
COP	328,666,313	USD	84,670	UBS	21/9/2022	(10,710)	JPY	1,136,950,698	USD	8,445,000	Morgan Stanley	21/9/2022	(241,269)
COP	6,565,660,000	USD	1,481,171	BNY Mellon	23/11/2022	(21,201)	JPY	202,733,250	USD	1,500,000	Goldman Sachs	21/9/2022	(37,167)
CZK	95,734,408	USD	3,956,000	UBS	19/9/2022	(58,908)	JPY	848,484,056	USD	6,288,807	HSBC Bank	21/9/2022	(166,522)
EUR	89,166,000	GBP	76,341,569	Deutsche Bank	21/9/2022	666,786	JPY	712,573,679	USD	5,343,000	Citigroup	21/9/2022	(201,385)
EUR	68,510,000	USD	10,540,959	Barclays	21/9/2022	(1,912,058)	JPY	177,496,462	CAD	1,725,000	HSBC Bank	21/9/2022	(32,584)
EUR	14,263,357	USD	14,320,360	Bank of America	21/9/2022	(32,250)							

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JPY	1,036,862,805	USD	7,704,000	BNP Paribas	21/9/2022	(222,458)	USD	43,036,114	IDR629,596,824,347		JP Morgan	21/9/2022	660,796
				Royal Bank of			USD	1,191,456	MXN	23,793,000	State Street	21/9/2022	15,608
JPY	124,856,633	CAD	1,210,000	Canada	21/9/2022	(20,317)	USD	4,736,000	NOK	46,108,382	BNP Paribas	21/9/2022	104,199
JPY	1,214,247,093	USD	9,035,847	Deutsche Bank	21/9/2022	(274,380)	USD	2,700,000	CHF	2,596,555	BNP Paribas	21/9/2022	44,562
JPY	553,732,889	USD	6,080,000	Deutsche Bank	21/9/2022	(172,756)	USD	7,324,000	CAD	9,417,546	BNP Paribas	21/9/2022	154,001
JPY	110,853,052	AUD	1,215,000	JP Morgan	21/9/2022	(33,097)	USD	5,214,013	JPY	695,562,682	BNP Paribas	21/9/2022	195,141
JPY	162,689,215	AUD	1,735,000	Citigroup	21/9/2022	(15,565)					Royal Bank of		
				Standard Chartered			USD	9,827,516	CNH	65,967,638	Canada	21/9/2022	263,868
JPY	823,559,692	AUD	8,698,000	Bank	21/9/2022	(20,620)	USD	6,436,000	CNH	43,206,091	Deutsche Bank	21/9/2022	172,203
				Standard Chartered							Royal Bank of		
JPY	153,781,368	USD	1,154,577	Bank	14/9/2022	(45,594)	USD	32,139,134	EUR	30,095,740	Canada	21/9/2022	1,991,163
JPY	739,607,288	USD	5,516,000	Deutsche Bank	22/9/2022	(178,886)	USD	5,914,994	AUD	8,648,793	Morgan Stanley	21/9/2022	(14,333)
KRW	7,152,252,836	USD	5,450,000	Goldman Sachs	19/9/2022	(111,300)					Commonwealth		
MXN	347,774,168	USD	16,780,665	Morgan Stanley	21/9/2022	406,310	USD	583,161	EUR	546,000	Bank of Australia	21/9/2022	36,214
MXN	225,329,912	USD	12,194,566	Bank of America	21/9/2022	324,980	USD	1,250,433,755	EUR	1,180,945,113	BNP Paribas	21/9/2022	67,439,078
MXN	108,995,064	USD	5,448,000	Goldman Sachs	19/9/2022	(59,368)	USD	4,600,000	AUD	6,564,392	Goldman Sachs	21/9/2022	99,672
NOK	56,242,507	EUR	5,486,938	Deutsche Bank	21/9/2022	153,361	USD	231,505,140	GBP	186,921,496	HSBC Bank	21/9/2022	14,436,878
				Royal Bank of			USD	1,000,000	CAD	1,279,107	State Street	21/9/2022	26,159
NOK	19,722,671	USD	2,000,000	Canada	21/9/2022	(18,767)	USD	1,400,000	CHF	1,373,372	State Street	21/9/2022	(4,517)
NOK	59,148,412	USD	5,995,000	Bank of America	21/9/2022	(53,267)					Royal Bank of		
NOK	101,826,330	USD	10,461,000	Deutsche Bank	21/9/2022	(232,074)	USD	8,885,000	CAD	11,428,747	Canada	21/9/2022	183,782
NOK	8,983,266	USD	900,000	Goldman Sachs	21/9/2022	2,410	USD	832,545	DKK	5,841,000	JP Morgan	21/9/2022	45,845
NOK	79,828,483	USD	7,986,800	Morgan Stanley	21/9/2022	32,341	USD	5,375,000	NOK	52,877,219	Bank of America	21/9/2022	63,238
NOK	41,042,032	USD	4,173,200	HSBC Bank	21/9/2022	(50,337)	USD	500,000	SEK	4,985,930	Bank of America	21/9/2022	32,288
NOK	52,117,168	USD	5,235,000	JP Morgan	21/9/2022	411	USD	5,844,125	CHF	5,649,527	Bank of America	21/9/2022	66,482
NOK	82,684,261	USD	8,377,000	BNP Paribas	21/9/2022	(70,982)	USD	5,347,000	CAD	6,927,292	Citigroup	21/9/2022	72,942
NOK	244,534,936	EUR	23,353,630	JP Morgan	21/9/2022	1,170,508	USD	8,737,952	AUD	12,566,576	JP Morgan	21/9/2022	122,723
NOK	36,792,420	USD	3,736,000	Citigroup	21/9/2022	(40,031)	USD	14,887,000	NOK	143,827,423	Deutsche Bank	21/9/2022	438,868
NZD	68,454,892	USD	43,222,877	HSBC Bank	21/9/2022	(1,286,580)	USD	6,965,000	JPY	934,795,932	Bank of America	21/9/2022	219,927
NZD	9,762,249	USD	6,076,858	Morgan Stanley	21/9/2022	(96,387)	USD	1,872,000	BRL	9,629,381	Goldman Sachs	21/9/2022	20,817
NZD	7,838,843	USD	4,927,294	Bank of America	21/9/2022	(125,123)	USD	7,304,375	CHF	7,025,622	Citigroup	21/9/2022	119,432
NZD	7,688,058	USD	4,822,417	Deutsche Bank	21/9/2022	(112,620)	USD	500,000	EUR	480,157	State Street	21/9/2022	19,010
				Standard Chartered			USD	300,000	NZD	472,736	State Street	21/9/2022	10,396
NZD	3,219,173	USD	2,000,000	Bank	21/9/2022	(27,896)	USD	9,282,502	AUD	13,021,000	ANZ	21/9/2022	355,735
NZD	9,897,426	USD	6,196,364	JP Morgan	21/9/2022	(133,082)					Royal Bank of		
NZD	6,205,583	USD	3,819,834	Citigroup	21/9/2022	(18,219)	USD	9,154,681	JPY	1,227,725,371	Canada	21/9/2022	295,961
NZD	3,148,619	USD	1,958,618	BNP Paribas	21/9/2022	(29,736)					Royal Bank of		
				Royal Bank of			USD	1,700,000	NZD	2,731,865	Canada	21/9/2022	26,427
NZD	1,593,993	USD	1,000,000	Canada	21/9/2022	(23,501)					Royal Bank of		
NZD	36,640,000	USD	22,661,917	Barclays	21/9/2022	(215,810)	USD	3,000,000	CHF	2,938,832	Canada	21/9/2022	(5,477)
SEK	67,444,906	USD	6,669,000	Morgan Stanley	21/9/2022	(342,235)	USD	31,133,679	EUR	30,712,475	Morgan Stanley	21/9/2022	367,899
				Royal Bank of			USD	3,096,783	CAD	3,997,956	UBS	21/9/2022	52,960
SEK	28,372,234	USD	2,800,000	Canada	21/9/2022	(138,501)	USD	4,710,408	ZAR	76,614,000	JP Morgan	21/9/2022	227,656
SEK	9,971,860	USD	1,000,000	Bank of America	21/9/2022	(64,575)	USD	13,081,014	GBP	11,011,000	State Street	21/9/2022	294,156
SEK	92,763,154	USD	8,998,800	Deutsche Bank	21/9/2022	(297,020)	USD	8,337,124	MXN	175,230,000	RBS	21/9/2022	(322,730)
SEK	20,896,639	USD	2,030,000	BNP Paribas	21/9/2022	(69,761)	USD	3,900,000	SEK	40,074,445	BNP Paribas	21/9/2022	140,759
SEK	6,217,504	USD	600,000	HSBC Bank	21/9/2022	(16,758)	USD	1,000,000	NZD	1,606,106	Goldman Sachs	21/9/2022	16,800
SEK	4,197,954	USD	400,000	State Street	21/9/2022	(6,205)	USD	200,000	EUR	190,861	Goldman Sachs	21/9/2022	8,808
SEK	46,332,622	USD	4,433,200	Citigroup	21/9/2022	(86,902)	USD	28,194,818	GBP	23,575,381	Goldman Sachs	21/9/2022	817,191
SEK	42,022,514	USD	4,000,000	JP Morgan	21/9/2022	(58,018)	USD	3,268,560	MXN	68,722,000	Morgan Stanley	21/9/2022	(127,677)
SEK	14,865,085	USD	1,400,000	Goldman Sachs	21/9/2022	(5,559)	USD	6,892,295	ZAR	111,920,538	UBS	21/9/2022	343,727
SEK	5,288,538	USD	500,000	Barclays	21/9/2022	(3,901)	USD	113,516,895	EUR	109,433,652	JP Morgan	21/9/2022	3,893,315
TRY	16,779,120	USD	926,000	Deutsche Bank	29/9/2022	(21,576)	USD	5,465,000	SEK	55,363,601	Deutsche Bank	21/9/2022	217,539
USD	1,115,000	MXN	22,402,267	Goldman Sachs	14/9/2022	6,369	USD	5,200,000	NOK	51,353,479	Morgan Stanley	21/9/2022	41,304
USD	1,115,000	BRL	5,500,340	Goldman Sachs	14/9/2022	55,668	USD	8,991,137	AUD	12,968,699	Deutsche Bank	21/9/2022	100,226
USD	1,312,242	JPY	170,681,368	Bank of America	14/9/2022	81,386	USD	23,697,567	GBP	19,629,268	Deutsche Bank	21/9/2022	902,483
USD	6,497,944	MXN	132,651,000	Deutsche Bank	21/9/2022	(57,659)	USD	33,964,510	EUR	33,376,289	Citigroup	21/9/2022	530,294
USD	18,134,966	MXN	375,752,120	Citigroup	21/9/2022	(434,676)	USD	1,800,000	AUD	2,604,775	Citigroup	21/9/2022	14,253
USD	44,540,150	AUD	63,182,810	HSBC Bank	21/9/2022	1,224,109	USD	8,107,000	JPY	1,087,025,568	Citigroup	21/9/2022	263,507
USD	11,481,078	CNH	76,799,000	Barclays	14/9/2022	347,872	USD	11,233,000	JPY	1,489,775,634	HSBC Bank	21/9/2022	483,440
USD	6,368,424	KRW	8,000,000,000	UBS	21/9/2022	398,068	USD	2,995,000	JPY	398,572,491	Goldman Sachs	21/9/2022	119,078

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USD	1,734,000	BRL	8,987,322	Barclays	21/9/2022	6,248
USD	9,951,000	SEK	102,232,945	Citigroup	21/9/2022	360,893
USD	9,996,000	NOK	98,987,567	JP Morgan	21/9/2022	52,239
USD	16,508,041	NZD	26,574,677	Barclays	21/9/2022	228,073
USD	814,985	MXN	17,174,000	JP Morgan	21/9/2022	(33,753)
USD	3,300,000	NZD	5,244,347	HSBC Bank	21/9/2022	87,248
USD	6,836,402	EUR	6,607,354	HSBC Bank	21/9/2022	217,582
USD	224,627	HKD	1,759,000	HSBC Bank	21/9/2022	414
USD	6,386,000	CAD	8,243,806	HSBC Bank	21/9/2022	109,621
USD	8,690,000	CHF	8,325,632	JP Morgan	21/9/2022	175,565
USD	11,544,368	EUR	108,282,353	Bank of America	21/9/2022	3,074,091
USD	7,368,000	CHF	6,990,641	Morgan Stanley	21/9/2022	218,830
USD	16,067,310	NZD	25,642,057	Citigroup	21/9/2022	358,677
USD	400,000	NOK	3,916,071	Citigroup	21/9/2022	6,612
USD	11,410,695	CNH	76,799,000	HSBC Bank	21/9/2022	276,772
USD	6,364,000	TRY	124,543,480	Goldman Sachs	29/9/2022	(349,106)
USD	11,744,500	CHF	11,293,306	Deutsche Bank	21/9/2022	195,094
USD	3,404,496	NZD	5,413,288	Deutsche Bank	21/9/2022	88,251
USD	26,289,835	EUR	25,805,345	Deutsche Bank	21/9/2022	439,703
USD	2,070,000	NOK	20,429,037	UBS	21/9/2022	17,808
USD	13,816,807	JPY	1,857,459,890	JP Morgan	21/9/2022	414,202
USD	9,350,969	JPY	1,258,632,189	Deutsche Bank	21/9/2022	269,238
USD	17,710,737	CHF	14,663,754	JP Morgan	21/9/2022	682,008
USD	7,000,000	GBP	6,688,649	HSBC Bank	21/9/2022	159,670
USD	46,332,072	EUR	45,494,610	Barclays	21/9/2022	758,505
USD	22,785,311	EUR	21,579,000	RBS	21/9/2022	1,168,880
USD	14,442,881	GBP	11,906,257	Morgan Stanley	21/9/2022	616,380
USD	1,800,000	SEK	18,286,740	HSBC Bank	21/9/2022	84,586
USD	8,586,330	CAD	11,083,402	JP Morgan	21/9/2022	148,038
USD	10,881,323	NZD	17,506,647	JP Morgan	21/9/2022	156,539
USD	5,400,000	NOK	53,665,885	HSBC Bank	21/9/2022	9,014
USD	5,480,275	EUR	5,254,602	Standard Chartered Bank	21/9/2022	216,554
USD	900,000	CAD	1,173,004	Standard Chartered Bank	21/9/2022	6,939
USD	400,000	GBP	333,035	Standard Chartered Bank	21/9/2022	13,252
USD	100,000	GBP	83,674	Commonwealth Bank of Australia	21/9/2022	2,831
USD	5,734,000	CAD	7,429,178	Morgan Stanley	21/9/2022	77,834
USD	1,200,000	NOK	11,937,939	Goldman Sachs	21/9/2022	779
USD	1,601,815	GBP	1,313,700	Bank of America	21/9/2022	76,240
USD	900,000	CAD	1,176,621	Bank of America	21/9/2022	4,185
USD	2,687,255	NZD	4,257,063	Bank of America	21/9/2022	79,326
USD	2,086,000	BRL	11,391,229	Morgan Stanley	21/9/2022	(103,887)
USD	800,000	JPY	108,325,840	State Street	21/9/2022	18,369
USD	6,215,000	SEK	65,187,376	JP Morgan	21/9/2022	100,006
USD	2,800,000	CAD	3,626,509	Deutsche Bank	21/9/2022	38,976
USD	1,100,000	JPY	150,189,183	Morgan Stanley	21/9/2022	16,301
USD	1,900,000	SEK	19,621,322	Morgan Stanley	21/9/2022	59,393
USD	5,446,782	AUD	7,959,044	BNP Paribas	21/9/2022	(9,676)
USD	9,444,338	IDR142,909,734	697	Bank of America	14/12/2022	(141,396)
USD	11,218,940	IDR170,610,637	569	Goldman Sachs	14/12/2022	(224,846)
USD	13,747,697	EUR	13,660,000	UBS	21/9/2022	63,990
USD	37,512,530	NZD	60,362,137	Morgan Stanley	21/9/2022	533,956
USD	12,435,554	GBP	10,270,847	Citigroup	21/9/2022	508,221
USD	7,535,109	IDR114,209,627	734	Citigroup	14/12/2022	(125,553)
USD	5,566,787	IDR 84,810,000,000		BNP Paribas	14/12/2022	(121,882)
USD	2,169,000	BRL	12,078,077	Citigroup	14/9/2022	(157,121)

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益/(損) (米ドル)
USD	3,325,000	BRL	18,550,175	Citigroup	21/9/2022	(241,146)
USD	4,923,397	GBP	4,138,167	BNP Paribas	21/9/2022	117,824
USD	28,126,842	CNH	190,662,816	JP Morgan	21/9/2022	485,529
USD	6,317,967	CNH	42,760,000	Goldman Sachs	14/9/2022	119,241
USD	1,710,000	BRL	9,386,216	Royal Bank of Canada	21/9/2022	(94,437)
USD	3,659,984	NZD	5,866,551	BNP Paribas	21/9/2022	66,065
USD	300,000	SEK	3,063,738	RBS	21/9/2022	12,602
USD	1,600,000	CHF	1,545,856	UBS	21/9/2022	19,088
USD	5,179,000	ZAR	86,003,868	HSBC Bank	21/9/2022	146,838
USD	1,200,000	BRL	6,585,342	BNP Paribas	21/9/2022	(65,987)
USD	5,462,000	BRL	29,121,176	Citigroup	21/9/2022	(163,780)
USD	18,000	BRL	96,298	Morgan Stanley	21/9/2022	(604)
USD	200,000	SEK	2,037,728	Barclays	21/9/2022	8,848
USD	2,586,000	JPY	351,670,140	Nomura	21/9/2022	48,505
USD	5,587,756	EUR	5,500,000	JP Morgan	14/9/2022	80,855
USD	700,000	SEK	7,120,828	Goldman Sachs	21/9/2022	32,021
USD	900,000	CAD	1,153,505	Goldman Sachs	21/9/2022	21,785
USD	600,000	AUD	851,715	Standard Chartered Bank	21/9/2022	16,092
USD	5,500,000	BRL	28,979,667	JP Morgan	21/9/2022	(98,443)
USD	300,000	JPY	39,152,037	Barclays	21/9/2022	17,496
USD	3,218,000	CNH	21,779,366	Bank of America	21/9/2022	60,540
USD	2,562,500	CNH	17,303,367	Goldman Sachs	21/9/2022	53,657
USD	6,927,390	EUR	6,750,000	Société Générale	21/9/2022	165,675
USD	1,800,000	NOK	17,476,105	Royal Bank of Canada	21/9/2022	44,445
USD	7,341,000	BRL	37,660,919	BNP Paribas	21/9/2022	65,466
USD	2,582,384	MXN	52,643,000	Goldman Sachs	13/9/2022	(23,291)
USD	2,764,802	EUR	2,669,000	BNP Paribas	19/9/2022	91,537
USD	6,346,000	COP26,852,583,100		Citigroup	19/9/2022	301,524
USD	23,042,680	EUR	22,566,000	Standard Chartered Bank	19/9/2022	440,616
USD	1,255,500	GBP	1,050,601	Barclays	21/9/2022	35,458
USD	5,448,000	MXN	110,145,148	Deutsche Bank	19/9/2022	2,510
USD	3,696,000	CLP	3,322,704,000	Citigroup	22/9/2022	16,072
USD	1,884,554	EUR	1,841,000	Morgan Stanley	23/11/2022	32,383
USD	2,930,742	MXN	59,806,290	HSBC Bank	23/11/2022	11,432
USD	20,604,705	MXN	415,034,000	BNY Mellon	13/9/2022	61,730
USD	7,588,610	COP33,253,290,000		JP Morgan	23/11/2022	194,259
USD	5,548,390	AUD	7,978,000	JP Morgan	19/9/2022	79,118
USD	5,450,000	KRW	7,206,535,000	Citigroup	19/9/2022	70,782
USD	800,000	AUD	1,159,834	Royal Bank of Canada	21/9/2022	4,856
USD	1,756,000	ZAR	30,043,994	Citigroup	21/9/2022	(1,901)
USD	1,756,000	ZAR	29,855,863	BNP Paribas	21/9/2022	9,107
USD	7,341,000	BRL	37,792,570	HSBC Bank	4/10/2022	99,829
USD	22,705,397	AUD	32,850,000	Barclays	21/9/2022	184,525
USD	1,830,000	BRL	9,317,116	JP Morgan	4/10/2022	44,812
USD	8,094,000	EUR	8,102,646	HSBC Bank	9/9/2022	(16,031)
USD	8,094,000	CAD	10,543,406	HSBC Bank	9/9/2022	66,047
USD	8,094,000	AUD	11,752,185	HSBC Bank	9/9/2022	38,683
USD	8,094,000	GBP	6,921,451	HSBC Bank	9/9/2022	58,136
ZAR	115,374,000	USD	7,140,633	UBS	21/9/2022	(389,999)
ZAR	35,162,960	USD	2,061,065	JP Morgan	21/9/2022	(3,649)
ZAR	103,217,166	USD	6,026,965	Bank of America	21/9/2022	12,363
ZAR	42,892,589	USD	2,576,500	Citigroup	21/9/2022	(66,817)
ZAR	43,115,521	USD	2,623,000	HSBC Bank	19/9/2022	(99,793)

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益／(損) (米ドル)
ZAR	61,782,336	USD	3,696,000	Bank of America	19/9/2022	(80,374)
ZAR	36,644,395	USD	2,168,750	Goldman Sachs	21/9/2022	(24,654)
Net unrealised appreciation						83,649,286
AUD Hedged Share Class						
AUD	93,270,052	USD	65,089,200	BNY Mellon	15/9/2022	(1,152,411)
USD	94,806	AUD	135,501	BNY Mellon	15/9/2022	1,919
Net unrealised depreciation						(1,150,492)
CAD Hedged Share Class						
CAD	1,614,132,156	USD	1,251,201,870	BNY Mellon	15/9/2022	(22,232,886)
USD	10,300,848	CAD	13,300,000	BNY Mellon	15/9/2022	174,485
Net unrealised depreciation						(22,058,401)
CHF Hedged Share Class						
CHF	209,867,835	USD	219,805,435	BNY Mellon	15/9/2022	(5,279,467)
USD	2,073,900	CHF	1,989,101	BNY Mellon	15/9/2022	40,658
Net unrealised depreciation						(5,238,809)
CNH Hedged Share Class						
CNY	27,954	USD	4,137	BNY Mellon	15/9/2022	(84)
USD	20	CNY	141	BNY Mellon	15/9/2022	-
Net unrealised depreciation						(84)
EUR Hedged Share Class						
EUR	1,235,405,270	USD	1,262,260,526	BNY Mellon	15/9/2022	(25,197,795)
USD	17,154,398	EUR	17,156,807	BNY Mellon	15/9/2022	(25,093)
Net unrealised depreciation						(25,222,888)
GBP Hedged Share Class						
GBP	1,029,375,761	USD	1,247,148,446	BNY Mellon	15/9/2022	(51,881,442)
USD	26,965,640	GBP	22,574,587	BNY Mellon	15/9/2022	753,098
Net unrealised depreciation						(51,128,344)

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益／(損) (米ドル)
HKD Hedged Share Class						
HKD	3,071,647	USD	391,701	BNY Mellon	15/9/2022	(224)
USD	2,545	HKD	19,966	BNY Mellon	15/9/2022	1
Net unrealised depreciation						(223)
JPY Hedged Share Class						
JPY	50,163,408,575	USD	373,014,168	BNY Mellon	15/9/2022	(11,222,922)
USD	2,379,517	JPY	326,838,339	BNY Mellon	15/9/2022	22,330
Net unrealised depreciation						(11,200,592)
PLN Hedged Share Class						
PLN	92,697,010	USD	20,002,609	BNY Mellon	15/9/2022	(425,742)
USD	204,654	PLN	963,798	BNY Mellon	15/9/2022	1,099
Net unrealised depreciation						(424,643)
SEK Hedged Share Class						
SEK	11,017,623	USD	1,085,031	BNY Mellon	15/9/2022	(51,786)
USD	5,926	SEK	63,249	BNY Mellon	15/9/2022	(5)
Net unrealised depreciation						(51,791)
SGD Hedged Share Class						
SGD	107,892,158	USD	78,287,629	BNY Mellon	15/9/2022	(1,069,647)
USD	1,467,018	SGD	2,037,097	BNY Mellon	15/9/2022	9,076
Net unrealised depreciation						(1,060,571)
Total net unrealised depreciation (USD underlying exposure - USD 9,564,769,949)						(33,887,552)

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契約数	通貨	契約／摘要	満期日	基礎となる エクスポージャー額 (米ドル)	未実現評価益／ (損) (米ドル)
(720)	EUR	Euro BOBL	September 2022	88,756,629	2,238,728
364	EUR	Euro Bund	September 2022	53,975,328	(118,589)
(324)	EUR	Euro BUXL	September 2022	53,859,038	1,599,472
(5,384)	EUR	Euro Schatz	September 2022	585,277,530	2,240,625
(809)	EUR	Euro-BTP	September 2022	97,138,019	4,943,035
(259)	JPY	Japanese 10 Year Bond (OSE)	September 2022	279,012,040	(110,226)
765	AUD	Australian 10 Year Bond	September 2022	62,942,782	497,142
(1,325)	AUD	Australian 3 Year Bond	September 2022	97,798,368	(253,918)
(27)	EUR	Dax Index	September 2022	8,736,913	41,877
(420)	EUR	EURO STOXX 50 Index	September 2022	14,920,627	(312,805)
(1,161)	EUR	EURO STOXX Banks Index	September 2022	4,616,964	(67,154)
10	GBP	FTSE 100 Index	September 2022	847,943	15,851
28	EUR	FTSE MIB Market Index	September 2022	3,045,612	(7,703)
151	USD	MSCI Emerging Markets Index	September 2022	7,469,215	(107,175)
20	USD	NASDAQ 100 E-Mini Index	September 2022	4,982,300	(190,525)
(452)	USD	Russell 2000 E-Mini Index	September 2022	41,925,260	(3,072,521)
25	USD	S&P 500 E-Mini Index	September 2022	5,000,937	(24,635)
280	KRW	Korean 10 Year Bond	September 2022	23,127,658	(680,273)
(181)	EUR	3 Month EURIBOR	December 2022	44,441,067	9,054

契約数	通貨	契約ノ摘要	満期日	基礎となる エクスポージャー額 (米ドル)	未実現評価益/ (損) (米ドル)
(774)	USD	US Long Bond (CBT)	December 2022	105,481,687	713,771
2,667	USD	US Treasury 10 Year Note (CBT)	December 2022	312,330,703	(2,001,396)
(7,154)	USD	US Ultra 10 Year Note	December 2022	897,491,656	1,038,553
(539)	USD	US Ultra Bond (CBT)	December 2022	81,203,719	(320,675)
(299)	GBP	Long Gilt	December 2022	37,586,825	664,785
6,432	USD	US Treasury 2 Year Note (CBT)	December 2022	1,340,217,740	(1,660,437)
(11,968)	USD	US Treasury 5 Year Note (CBT)	December 2022	1,327,232,494	4,294,722
28	USD	30 Day Federal Funds	January 2023	11,232,399	(21,939)
(2,224)	EUR	3 Month EURIBOR	March 2023	543,640,756	2,290,100
582	USD	3 Month SOFR	March 2023	140,058,300	(302,663)
465	GBP	3 Month SONIA	March 2023	130,009,686	(630,384)
44	USD	3 Month SOFR	June 2023	10,576,500	(10,563)
(125)	USD	3 Month SOFR	September 2023	30,060,937	55,776
4	GBP	3 Month SONIA	September 2023	1,110,585	232
(1,954)	USD	3 Month SOFR	June 2024	472,501,625	952,575
2,043	EUR	3 Month EURIBOR	March 2025	499,958,679	(508,933)
Total				7,418,568,521	11,193,784

スワップ 2022年8月31日現在

種類	想定金額	摘要	取引相手	満期日	未実現評価益/ (損) (米ドル)	時価 (米ドル)
CDS	EUR (6,274,819)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(843,172)	10,505
CDS	USD 5,940,000	Fund receives default protection on CDX.NA.HY35.V1; and pays Fixed 5%	Bank of America	20/12/2025	288,232	(51,120)
CDS	EUR (10,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Bank of America	20/12/2026	(3,149)	(2,906)
CDS	USD 3,045,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	16,649	203,628
CDS	USD 3,045,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	14,836	203,628
CDS	USD 1,827,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	7,089	122,177
CDS	USD 3,395,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Bank of America	20/6/2027	14,520	227,034
CDS	USD 158,927,000	Fund receives default protection on CDX.NA.IG.38.V1; and pays Fixed 1%	Bank of America	20/6/2027	645,007	(622,815)
CDS	EUR 26,382,000	Fund receives default protection on ITRAXX.FINSR.37.V1; and pays Fixed 1%	Bank of America	20/6/2027	(80,038)	325,014
CDS	USD 856,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	Barclays	20/6/2024	28,762	8,190
CDS	USD 515,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	11,038	71,572
CDS	USD 215,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	3,890	29,880
CDS	USD 500,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Barclays	20/6/2024	(21,527)	(23,599)
CDS	USD 3,044,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	81	35,741
CDS	USD 3,045,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	82	35,753
CDS	USD 3,040,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	82	35,694

種類	想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
CDS	USD 3,044,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	755	35,741
CDS	USD 4,260,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	1,057	50,019
CDS	USD 1,844,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/12/2024	457	21,651
CDS	USD 2,740,000	Fund receives default protection on Occidental Petroleum; and pays Fixed 1%	Barclays	20/12/2024	(673,952)	(11,003)
CDS	USD (525,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(32,847)	56,710
CDS	USD (510,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(41,253)	55,090
CDS	USD (725,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(52,322)	78,314
CDS	USD (256,667)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(19,318)	27,725
CDS	EUR (70,977)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(4,190)	(1,908)
CDS	EUR (26,683)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(1,575)	(717)
CDS	EUR (900,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	(44,333)	(24,195)
CDS	USD 48,084,998	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/6/2027	517,065	3,215,585
CDS	USD 750,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	BNP Paribas	20/6/2024	23,074	7,175
CDS	USD 500,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	BNP Paribas	20/6/2024	16,225	4,784
CDS	USD 500,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(7,283)	9,907
CDS	USD 1,250,000	Fund receives default protection on Boeing; and pays Fixed 1%	BNP Paribas	20/12/2024	23,322	11,850
CDS	USD (818,182)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(88,989)	59,770
CDS	USD (490,909)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	BNP Paribas	20/12/2025	(53,136)	35,862
CDS	EUR (650,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	BNP Paribas	20/12/2025	(69,710)	18,015
CDS	USD (1,750,000)	Fund provides default protection on AT&T; and receives Fixed 1%	BNP Paribas	20/6/2027	(8,230)	(19,106)
CDS	EUR (1,400,000)	Fund provides default protection on Saipem Finance International; and receives Fixed 5%	BNP Paribas	20/6/2027	(156,126)	(211,100)
CDS	USD 750,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/6/2027	(4,842)	5,859
CDS	USD 441,176	Fund receives default protection on Simon Property; and pays Fixed 1%	BNP Paribas	20/6/2027	(2,728)	3,593
CDS	USD 308,824	Fund receives default protection on Simon Property; and pays Fixed 1%	BNP Paribas	20/6/2027	(1,898)	2,515
CDS	EUR 3,600,000	Fund receives default protection on UniCredit; and pays Fixed 1%	BNP Paribas	20/6/2027	18,762	417,092
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2024	23,229	54,200
CDS	USD 750,000	Fund receives default protection on Staples; and pays Fixed 5%	Citibank	20/6/2024	87,570	91,935
CDS	USD 215,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(4,470)	(17,388)
CDS	USD 325,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(6,760)	(26,284)
CDS	EUR (130,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Citibank	20/12/2026	(40,939)	(37,776)

種類	想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
CDS	USD 1,000,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/12/2026	4,835	8,131
CDS	EUR 1,006,313	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	15,428	6,517
CDS	EUR 503,105	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	7,713	3,258
CDS	EUR 1,050,582	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	9,776	6,804
CDS	EUR 3,340,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Citibank	20/6/2027	37,431	21,632
CDS	USD 2,990,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(19,429)	199,950
CDS	USD 2,980,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(18,191)	199,281
CDS	USD 3,806,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2027	(22,484)	254,518
CDS	USD 250,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(6,794)	(18,367)
CDS	USD 650,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	Citibank	20/6/2027	(31,638)	(47,754)
CDS	EUR 3,340,000	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	Citibank	20/6/2027	33,446	35,425
CDS	USD (2,261,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Citigroup	17/9/2058	(354,707)	(365,894)
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citigroup	17/9/2058	186,328	233,033
CDS	USD 24,464,000	Fund receives default protection on CDX.NA.HY.33.V12; and pays Fixed 5%	Credit Suisse	20/12/2024	834,146	(468,913)
CDS	EUR (110,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	(5,843)	(52)
CDS	EUR (2,260,000)	Fund provides default protection on Altice France; and receives Fixed 5%	Credit Suisse	20/12/2026	(320,364)	(144,026)
CDS	EUR (290,000)	Fund provides default protection on Altice France; and receives Fixed 5%	Credit Suisse	20/12/2026	(41,109)	(18,481)
CDS	EUR (244,777)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(30,982)	(11,124)
CDS	EUR (155,223)	Fund provides default protection on Intrum; and receives Fixed 5%	Credit Suisse	20/12/2026	(19,743)	(7,054)
CDS	EUR (2,680,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(197,495)	(72,046)
CDS	EUR (147,145)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(8,968)	(3,956)
CDS	EUR (391,407)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	(23,855)	(10,522)
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	5,820	(11,444)
CDS	EUR (638,572)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	8,171	(17,167)
CDS	USD (645,000)	Fund provides default protection on CMBX.NA.7.AA; and receives Fixed 1.5%	Credit Suisse	17/11/2047	45,140	(9,355)
CDS	USD 3,537,032	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(42,067)	(3,935)
CDS	USD (491,207)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(63,444)	(105,181)
CDS	EUR 1,006,000	Fund receives default protection on Anheuser Busch Inbev; and pays Fixed 1%	Deutsche Bank	20/6/2027	972	(8,061)
CDS	USD (98,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Deutsche Bank	17/9/2058	(5,085)	(15,859)
CDS	USD 2,841,548	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(34,233)	(3,161)

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CDS	USD 241,520	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(97)	(54)
CDS	USD 565,361	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	53	(127)
CDS	EUR (402,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	Goldman Sachs	20/6/2023	(31,112)	(73,123)
CDS	EUR (95,541)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(3,026)	(10,118)
CDS	EUR (54,459)	Fund provides default protection on Novafives; and receives Fixed 5%	Goldman Sachs	20/6/2023	(1,438)	(5,767)
CDS	USD 210,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2024	3,777	29,185
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	8,206	30,645
CDS	USD 825,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(29,300)	(39,979)
CDS	USD 800,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(28,412)	(38,767)
CDS	USD 875,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(31,151)	(42,402)
CDS	USD 894,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	Goldman Sachs	20/6/2024	(37,691)	(42,195)
CDS	USD 165,000	Fund receives default protection on Macys; and pays Fixed 1%	Goldman Sachs	20/6/2025	(11,411)	11,085
CDS	USD 250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(16,740)	(1,592)
CDS	USD 290,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(15,203)	(1,847)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(13,792)	(1,637)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(12,949)	(1,637)
CDS	USD 1,040,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(37,330)	(2,560)
CDS	EUR (90,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	(8,309)	(42)
CDS	EUR (401,312)	Fund provides default protection on TK Elevator Holdco; and receives Fixed 5%	Goldman Sachs	20/12/2026	(7,922)	(1,372)
CDS	USD 3,525,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Goldman Sachs	20/12/2026	18,549	(70,706)
CDS	USD (291,773,229)	Fund provides default protection on CDX.NA.HY.38.V2; and receives Fixed 5%	Goldman Sachs	20/6/2027	(4,799,431)	(2,990,736)
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	4,165	(11,444)
CDS	EUR 8,620,000	Fund provides default protection on ITRAXX.EUR.37.V1; and receives Fixed 1%	Goldman Sachs	20/6/2027	58,909	69,299
CDS	EUR 5,010,000	Fund receives default protection on Bayerische Motoren Werke; and pays Fixed 1%	Goldman Sachs	20/6/2027	49,074	32,448
CDS	USD 2,950,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(37,767)	197,275
CDS	USD 2,940,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(39,929)	196,606
CDS	USD 3,886,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(52,777)	259,868
CDS	USD 2,000,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Goldman Sachs	20/6/2027	7,751	(40,116)
CDS	USD 6,078,440	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	164,889	132,640
CDS	USD 5,144,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	105,294	368,861

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CDS	USD 15,591,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(61,705)	114,995
CDS	EUR 30,046,188	Fund receives default protection on ITRAXX.XO.37.V1; and pays Fixed 5%	Goldman Sachs	20/6/2027	430,876	913,265
CDS	EUR 5,790,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	Goldman Sachs	20/6/2027	112,878	15,480
CDS	USD 150,000	Fund receives default protection on Macys; and pays Fixed 1%	Goldman Sachs	20/6/2027	(2,909)	23,189
CDS	USD 550,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	Goldman Sachs	20/6/2027	(3,472)	14,212
CDS	USD 22,900,795	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	(58,262)	56,369
CDS	USD 2,605,200	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	50,982	198,134
CDS	USD 1,736,800	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	39,603	132,090
CDS	USD 1,420,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2027	13,286	11,564
CDS	USD 1,350,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2027	(3,536)	17,559
CDS	USD 3,462,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	60,850	831,259
CDS	USD 1,731,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	59,876	415,630
CDS	USD 865,500	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	28,764	207,815
CDS	USD 865,500	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2027	28,764	207,815
CDS	USD 645,000	Fund receives default protection on CMBX.NA.7.AA; and pays Fixed 1.5%	Goldman Sachs	17/1/2047	(27,276)	9,355
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(15,625)	(34,720)
CDS	USD (948,150)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(14,726)	(32,811)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(17,739)	(34,720)
CDS	USD (1,841,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(74,839)	(297,926)
CDS	USD (220,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(11,009)	(35,602)
CDS	USD (1,129,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(65,179)	(182,704)
CDS	USD (2,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(351,852)	(364,114)
CDS	USD (660,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(33,513)	(106,807)
CDS	EUR (660,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(54,661)	(120,052)
CDS	EUR (268,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(25,497)	(48,748)
CDS	EUR (480,000)	Fund provides default protection on Casino Guichard Perrachon; and receives Fixed 5%	JP Morgan	20/6/2023	(9,035)	(87,311)
CDS	USD 1,644,000	Fund receives default protection on KB Home; and pays Fixed 5%	JP Morgan	20/12/2023	(22,649)	(58,469)
CDS	USD 822,410	Fund receives default protection on Realogy; and pays Fixed 5%	JP Morgan	20/12/2023	10,429	8,441
CDS	USD 820,000	Fund receives default protection on RR Donnelley & Sons; and pays Fixed 5%	JP Morgan	20/12/2023	(39,808)	(28,791)
CDS	USD 250,000	Fund receives default protection on Tenet Healthcare; and pays Fixed 5%	JP Morgan	20/6/2024	(10,894)	(12,115)

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CDS	USD 290,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/12/2024	(23,460)	(12,148)
CDS	USD 1,110,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/12/2024	(85,980)	(42,686)
CDS	EUR (1,130,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(129,773)	39,159
CDS	USD 1,380,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/6/2025	(145,597)	(49,005)
CDS	USD (850,000)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(94,936)	62,095
CDS	USD (490,909)	Fund provides default protection on CCO Holdings / CCO Holdings Capital; and receives Fixed 5%	JP Morgan	20/12/2025	(54,296)	35,862
CDS	EUR (1,300,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(126,517)	36,031
CDS	EUR (300,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(31,058)	8,315
CDS	EUR (20,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(2,071)	554
CDS	EUR (1,340,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(138,725)	37,139
CDS	EUR (260,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(100,487)	(74,415)
CDS	EUR (260,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	JP Morgan	20/6/2026	(103,559)	(74,415)
CDS	EUR (393,314)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(25,107)	(10,573)
CDS	EUR (147,863)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(9,439)	(3,975)
CDS	EUR (369,715)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(23,601)	(9,939)
CDS	EUR (138,990)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(8,873)	(3,736)
CDS	EUR (104,587)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(6,663)	(2,812)
CDS	EUR (39,319)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	(2,505)	(1,057)
CDS	EUR (1,070,000)	Fund provides default protection on Ladbroke's Coral; and receives Fixed 1%	JP Morgan	20/6/2027	(24,542)	(156,729)
CDS	EUR (1,300,000)	Fund provides default protection on Novafives; and receives Fixed 5%	JP Morgan	20/6/2027	(82,253)	(375,883)
CDS	USD 840,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	JP Morgan	20/6/2027	2,524	(16,849)
CDS	USD 500,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	11,034	(36,734)
CDS	USD 425,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	5,584	(31,224)
CDS	USD 250,000	Fund receives default protection on Ford Motor Credit; and pays Fixed 5%	JP Morgan	20/6/2027	(4,241)	(18,367)
CDS	USD 500,000	Fund receives default protection on General Motors; and pays Fixed 5%	JP Morgan	20/6/2027	(9,371)	(62,653)
CDS	EUR 5,010,000	Fund receives default protection on Mercedes-Benz; and pays Fixed 1%	JP Morgan	20/6/2027	44,447	53,138
CDS	USD 75,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/6/2027	570	611
CDS	USD (507,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	(26,465)	(82,047)
CDS	USD (400,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	25,870	(64,731)
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/11/2059	(2,193)	(5,357)

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CDS	USD 491,207	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	61,393	105,181
CDS	EUR (17,800,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 1%	Morgan Stanley	20/3/2023	47,086	34,347
CDS	EUR (7,875,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	11,858	274,259
CDS	EUR (4,800,000)	Fund provides default protection on EDP - Energias de Portugal; and receives Fixed 5%	Morgan Stanley	20/6/2023	7,228	167,167
CDS	EUR (7,875,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	41,503	13,241
CDS	EUR (4,800,000)	Fund provides default protection on Naturgy Energy; and receives Fixed 1%	Morgan Stanley	20/6/2023	25,297	8,071
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Morgan Stanley	20/12/2023	14,640	19,283
CDS	USD 3,445,000	Fund receives default protection on Boeing; and pays Fixed 1%	Morgan Stanley	20/12/2024	51,246	32,658
CDS	USD 811,501	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2025	(42,932)	14,848
CDS	USD 1,250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Morgan Stanley	20/6/2025	(66,858)	(7,962)
CDS	EUR (290,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2025	(130,367)	(82,059)
CDS	USD (282,209)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	Morgan Stanley	20/6/2026	(1,938)	(3,826)
CDS	EUR (2,700,000)	Fund provides default protection on ADLER Real Estate; and receives Fixed 5%	Morgan Stanley	20/12/2026	(844,866)	(784,586)
CDS	USD (1,750,000)	Fund provides default protection on Verizon Communications; and receives Fixed 1%	Morgan Stanley	20/6/2027	(12,916)	(16,847)
CDS	EUR 4,440,000	Fund receives default protection on British American Tobacco; and pays Fixed 1%	Morgan Stanley	20/6/2027	73,031	55,219
CDS	USD 19,921,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2027	422,626	538,806
CDS	EUR 680,851	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	7,765	6,537
CDS	EUR 1,117,021	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	12,740	10,725
CDS	USD (2,006,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	(35,923)	(69,440)
CDS	USD (700,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(113,907)	(113,280)
CDS	USD (9,149,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,439,784)	(1,480,569)
CDS	USD (6,630,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,051,146)	(1,072,923)
CDS	USD (2,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(352,231)	(364,114)
CDS	USD (500,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	51,709	(80,914)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(241,228)	(731,465)
CDS	USD (3,616,400)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(196,340)	(585,237)
CDS	USD (4,520,500)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(229,943)	(731,546)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(225,947)	(731,465)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(226,222)	(731,465)
CDS	USD 1,987,097	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(23,631)	(2,210)

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CDS	USD 3,606,580	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(42,895)	(4,012)
CDS	USD 3,994,064	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(52,160)	(4,443)
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	70,201	104,541
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	55,097	82,047
IFS	EUR 12,883,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 7.67%	Bank of America	16/8/2023	(18,237)	(19,034)
IFS	USD 12,883,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 3.24%	Bank of America	20/8/2023	2,010	2,010
IFS	USD 1,850,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.951%	Bank of America	11/8/2027	14,824	14,824
IFS	USD 9,240,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.8675%	Bank of America	13/8/2027	104,324	104,324
IFS	GBP 1,645,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Bank of America	16/7/2031	(343,168)	(343,168)
IFS	EUR 6,680,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Bank of America	16/8/2032	29,758	29,758
IFS	EUR 2,195,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.731%	Bank of America	16/8/2032	17,750	18,395
IFS	GBP 2,000,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.423%	Bank of America	15/3/2048	(387,028)	(387,028)
IFS	GBP 3,395,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.525%	Morgan Stanley	15/11/2046	(584,856)	(584,856)
IRS	USD 469,854,799	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2021	(17,880,174)	(17,880,174)
IRS	USD 4,020,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0955%	Bank of America	19/9/2022	111,856	111,856
IRS	MXN 393,224,917	Fund receives Fixed 4.415%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	28/2/2023	(504,999)	(504,999)
IRS	MXN 393,224,917	Fund receives Fixed 4.495%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	3/3/2023	(506,323)	(506,323)
IRS	CLP 19,211,685,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	1,828,213	1,828,213
IRS	CLP 19,211,685,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(1,859,889)	(1,859,889)
IRS	USD 194,737,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.5005%	Bank of America	12/7/2023	1,814,555	3,439,416
IRS	MXN 279,585,258	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	27/2/2024	(983,774)	(983,774)
IRS	MXN 278,683,371	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(950,914)	(950,914)
IRS	USD 232,932,853	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(8,553,527)	(8,553,527)
IRS	USD 349,576,239	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(12,851,796)	(12,851,796)
IRS	USD 354,810,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.398%	Bank of America	8/3/2024	18,397,534	18,397,534
IRS	USD 104,313,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.447%	Bank of America	19/3/2024	5,405,303	5,405,303
IRS	PLN 66,743,500	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.15%	Bank of America	11/4/2024	184,356	184,356
IRS	EUR 43,791,200	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.447%	Bank of America	11/5/2024	345,339	346,609
IRS	USD 87,929,483	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.525%	Bank of America	6/6/2024	4,922,410	4,922,410
IRS	USD 79,318,511	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5705%	Bank of America	28/6/2024	4,466,672	4,466,672

種類	想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
IRS	EUR 142,220,900	Fund receives Floating EUR EURIBOR 1 Day; and pays Fixed 1.545%	Bank of America	6/7/2024	945,955	966,881
IRS	USD 73,770,363	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.51%	Bank of America	13/7/2024	4,313,855	4,313,855
IRS	USD 109,280,260	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5425%	Bank of America	16/7/2024	6,367,337	6,367,337
IRS	MXN 478,108,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 9.51%	Bank of America	18/7/2024	(51,818)	(51,818)
IRS	USD 72,845,435	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5465%	Bank of America	20/7/2024	4,263,974	4,263,974
IRS	USD 36,422,718	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.548%	Bank of America	20/7/2024	2,130,997	2,130,997
IRS	USD 145,204,848	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.487%	Bank of America	23/7/2024	8,676,648	8,676,648
IRS	GBP 98,060,000	Fund receives Fixed 2.5975%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2024	(1,698,703)	(1,698,703)
IRS	PLN 86,542,000	Fund receives Floating PLN WIBOR 3 Month; and pays Fixed 6.3%	Bank of America	4/8/2024	182,409	182,409
IRS	GBP 98,290,000	Fund receives Fixed 2.83697%; and pays Floating GBP SONIA 1 Day	Bank of America	10/8/2024	(1,441,276)	(1,441,276)
IRS	USD 11,574,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9395%	Bank of America	12/8/2024	346,504	346,504
IRS	USD 110,244,063	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5555%	Bank of America	12/8/2024	6,615,022	6,615,022
IRS	USD 71,761,051	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.566%	Bank of America	13/8/2024	4,294,086	4,294,086
IRS	GBP 19,870,000	Fund receives Fixed 3.76%; and pays Floating GBP SONIA 1 Day	Bank of America	24/8/2024	(72,814)	(72,664)
IRS	USD 73,323,670	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.565%	Bank of America	27/8/2024	4,476,416	4,476,416
IRS	USD 36,295,220	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5665%	Bank of America	27/8/2024	2,214,788	2,214,788
IRS	USD 36,845,135	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.56886%	Bank of America	27/8/2024	2,246,687	2,246,687
IRS	USD 36,845,140	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.5704%	Bank of America	27/8/2024	2,245,606	2,245,606
IRS	USD 32,570,000	Fund receives Fixed 3.25%; and pays Floating USD SOFR 1 Day	Bank of America	30/9/2024	(57,978)	(169,540)
IRS	USD 19,990,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.216%	Bank of America	8/11/2024	122,775	122,775
IRS	USD 11,945,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.059%	Bank of America	18/1/2025	93,008	93,008
IRS	USD 11,940,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.0945%	Bank of America	7/2/2025	79,586	79,586
IRS	USD 65,616,484	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	Bank of America	17/2/2025	1,785,384	1,785,384
IRS	USD 2,868,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.125%	Bank of America	21/2/2025	16,504	16,504
IRS	USD 6,100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.243%	Bank of America	22/2/2025	21,216	21,216
IRS	USD 3,000,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.4685%	Bank of America	2/3/2025	(2,935)	(2,935)
IRS	USD 13,480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.862%	Bank of America	18/4/2025	124,883	124,883
IRS	USD 6,810,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9765%	Bank of America	21/4/2025	47,770	47,770
IRS	USD 10,000,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.065%	Bank of America	2/5/2025	50,520	50,520
IRS	USD 100,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1245%	Bank of America	2/5/2025	393	393

種類	想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
IRS	USD 3,037,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.224%	Bank of America	26/5/2025	4,275	4,275
IRS	USD 3,037,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.2385%	Bank of America	26/5/2025	3,445	3,445
IRS	USD 14,170,000	Fund receives Fixed 0.098%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2025	(482,715)	(1,211,004)
IRS	USD 3,016,000	Fund receives Fixed 2.4385%; and pays Floating USD SOFR 1 Day	Bank of America	10/7/2025	(45,105)	(45,105)
IRS	USD 12,065,000	Fund receives Fixed 2.491%; and pays Floating USD SOFR 1 Day	Bank of America	10/7/2025	(168,565)	(168,565)
IRS	AUD 71,605,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.69%	Bank of America	22/7/2025	10,584	10,584
IRS	AUD 71,605,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.71%	Bank of America	22/7/2025	1,656	1,656
IRS	USD 3,740,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.085%	Bank of America	28/8/2025	5,895	5,895
IRS	USD 35,300,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.1045%	Bank of America	28/8/2025	42,808	42,808
IRS	CNY 109,515,000	Fund receives Fixed 2.245%; and pays Floating CNY CNRR 3 Month	Bank of America	21/12/2025	405	405
IRS	CNY 109,515,000	Fund receives Fixed 2.24%; and pays Floating CNY CNRR 3 Month	Bank of America	21/12/2025	(1,889)	(1,889)
IRS	EUR 46,840,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.85%	Bank of America	12/2/2026	1,278,926	1,278,926
IRS	USD 13,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.245%	Bank of America	25/2/2026	11,510	183,334
IRS	EUR 47,320,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.635%	Bank of America	4/3/2026	1,492,878	1,492,878
IRS	USD 10,620,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.42%	Bank of America	6/3/2026	7,737	131,763
IRS	EUR 6,210,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.777%	Bank of America	7/5/2026	57,065	57,065
IRS	USD 181,181,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	26/5/2026	85,273	318,099
IRS	EUR 473,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.14993%	Bank of America	11/6/2026	877	877
IRS	USD 6,240,000	Fund receives Fixed 2.039%; and pays Floating USD SOFR 1 Day	Bank of America	6/8/2026	(87,689)	(87,689)
IRS	USD 6,325,000	Fund receives Fixed 2.2665%; and pays Floating USD SOFR 1 Day	Bank of America	13/8/2026	(62,147)	(62,147)
IRS	USD 3,246,500	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.8885%	Bank of America	23/8/2026	64,587	64,587
IRS	EUR 3,010,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.11301%	Bank of America	27/8/2026	9,586	9,586
IRS	EUR 3,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.1677%	Bank of America	27/8/2026	6,487	6,487
IRS	USD 6,330,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.668%	Bank of America	27/8/2026	14,905	14,905
IRS	USD 1,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.807%	Bank of America	3/9/2026	(352)	(352)
IRS	USD 1,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8095%	Bank of America	3/9/2026	(413)	(413)
IRS	USD 16,935,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.04%	Bank of America	28/2/2027	56,656	43,109
IRS	USD 116,466,427	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(7,631,636)	(7,631,636)
IRS	USD 3,833,000	Fund receives Fixed 1.735%; and pays Floating USD SOFR 1 Day	Bank of America	14/3/2027	(221,869)	(221,869)
IRS	EUR 31,140,000	Fund receives Fixed 0.92799%; and pays Floating EUR EURIBOR 1 Day	Bank of America	7/4/2027	(260,612)	(304,358)

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IRS	EUR 121,800,000	Fund receives Fixed 0.94%; and pays Floating EUR EURIBOR 1 Day	Bank of America	7/4/2027	(1,162,986)	(1,176,893)
IRS	EUR 53,250,000	Fund receives Fixed 1.37%; and pays Floating EUR EURIBOR 1 Day	Bank of America	23/4/2027	(304,930)	(302,674)
IRS	EUR 81,690,000	Fund receives Fixed 1.673%; and pays Floating EUR EURIBOR 1 Day	Bank of America	12/5/2027	(225,278)	(236,073)
IRS	USD 6,714,000	Fund receives Fixed 1.36%; and pays Floating USD SOFR 1 Day	Bank of America	26/5/2027	(50,046)	(508,874)
IRS	USD 7,540,000	Fund receives Fixed 1.35%; and pays Floating USD SOFR 1 Day	Bank of America	26/5/2027	(55,987)	(574,778)
IRS	USD 8,320,000	Fund receives Fixed 1.2145%; and pays Floating USD SOFR 1 Day	Bank of America	1/8/2027	(57,153)	(702,180)
IRS	GBP 105,180,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.9%	Bank of America	4/8/2027	835,532	835,532
IRS	GBP 105,390,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 1.98697%	Bank of America	10/8/2027	743,131	743,131
IRS	USD 2,790,000	Fund receives Fixed 1.974%; and pays Floating USD SOFR 1 Day	Bank of America	19/9/2027	(140,828)	(140,828)
IRS	USD 2,790,000	Fund receives Fixed 1.9985%; and pays Floating USD SOFR 1 Day	Bank of America	19/9/2027	(137,681)	(137,681)
IRS	USD 2,790,000	Fund receives Fixed 1.9875%; and pays Floating USD SOFR 1 Day	Bank of America	19/9/2027	(139,094)	(139,094)
IRS	USD 5,954,500	Fund receives Fixed 2.943%; and pays Floating USD SOFR 1 Day	Bank of America	8/11/2027	(32,355)	(32,355)
IRS	USD 289,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 2.9025%	Bank of America	14/3/2028	5,388	5,388
IRS	USD 3,930,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 3.035%	Bank of America	13/9/2028	45,416	45,416
IRS	USD 64,027,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	16/2/2029	24,070	216,443
IRS	USD 3,450,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6815%	Bank of America	4/6/2029	8,115	8,115
IRS	USD 3,015,000	Fund receives Fixed 3.116%; and pays Floating USD SOFR 1 Day	Bank of America	17/6/2029	27,447	27,447
IRS	USD 18,395,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.96%	Bank of America	30/6/2029	103,370	(8,654)
IRS	USD 1,050,000	Fund receives Fixed 2.929%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2029	(1,941)	(1,941)
IRS	EUR 2,330,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.185%	Bank of America	16/1/2030	330,082	330,406
IRS	USD 15,435,000	Fund receives Fixed 0.6475%; and pays Floating USD SOFR 3 Month	Bank of America	25/9/2030	(2,770,999)	(2,770,999)
IRS	USD 15,435,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.6965%	Bank of America	25/9/2030	2,717,384	2,717,384
IRS	USD 12,348,000	Fund receives Fixed 0.6795%; and pays Floating USD SOFR 3 Month	Bank of America	29/9/2030	(2,191,344)	(2,191,344)
IRS	USD 12,348,000	Fund receives Floating USD SOFR 3 Month; and pays Fixed 0.75%	Bank of America	29/9/2030	2,129,538	2,129,538
IRS	EUR 6,510,000	Fund receives Fixed 0.6142%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(856,670)	(856,670)
IRS	EUR 28,050,000	Fund receives Fixed 0.7895%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(3,311,725)	(3,311,725)
IRS	EUR 8,470,000	Fund receives Fixed 1.2395%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(705,749)	(705,749)
IRS	EUR 9,690,000	Fund receives Fixed 1.465%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(637,002)	(638,754)
IRS	EUR 41,810,000	Fund receives Fixed 1.6988%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(2,001,599)	(2,001,599)
IRS	EUR 6,340,000	Fund receives Fixed 1.9045%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(202,863)	(202,863)

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IRS	EUR 18,325,000	Fund receives Fixed 0.767%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/2/2031	(2,195,360)	(2,195,360)
IRS	USD 14,140,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.502%	Bank of America	10/3/2031	152,205	444,927
IRS	USD 10,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.262%	Bank of America	30/3/2031	(19)	173
IRS	EUR 2,150,000	Fund receives Fixed 1.6119%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(131,528)	(131,528)
IRS	EUR 1,075,000	Fund receives Fixed 1.7111%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(57,138)	(57,138)
IRS	EUR 1,079,000	Fund receives Fixed 1.72254%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(56,343)	(56,343)
IRS	EUR 1,075,000	Fund receives Fixed 1.7317%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(55,336)	(55,336)
IRS	EUR 1,075,000	Fund receives Fixed 1.745%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(54,358)	(54,179)
IRS	EUR 7,520,000	Fund receives Fixed 1.9275%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(267,876)	(267,876)
IRS	EUR 2,145,000	Fund receives Fixed 2.0077%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(62,480)	(62,480)
IRS	EUR 2,145,000	Fund receives Fixed 2.0742%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(50,930)	(50,930)
IRS	EUR 2,150,000	Fund receives Fixed 2.092%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(47,950)	(47,950)
IRS	EUR 1,079,000	Fund receives Fixed 2.124%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(21,268)	(21,268)
IRS	EUR 1,075,000	Fund receives Fixed 2.2162%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(13,164)	(13,164)
IRS	EUR 1,075,000	Fund receives Fixed 2.23%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(11,799)	(11,963)
IRS	EUR 7,520,000	Fund receives Fixed 2.358%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(5,747)	(5,747)
IRS	EUR 1,075,000	Fund receives Fixed 2.41437%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	4,085	4,085
IRS	EUR 1,075,000	Fund receives Fixed 2.4995%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	11,495	11,495
IRS	EUR 1,075,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.64005%	Bank of America	15/8/2031	(23,729)	(23,729)
IRS	EUR 7,240,000	Fund receives Fixed 1.86%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	(299,649)	(297,472)
IRS	EUR 1,079,000	Fund receives Fixed 2.37%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/8/2031	1,989	224
IRS	EUR 41,523,251	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Bank of America	26/8/2031	7,873,523	7,873,523
IRS	USD 9,990,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.425%	Bank of America	23/9/2031	100,712	1,177,875
IRS	USD 2,972,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.11567%	Bank of America	27/9/2031	423,903	423,903
IRS	USD 139,346,104	Fund receives Fixed 1.5638%; and pays Floating USD SOFR 3 Month	Bank of America	14/10/2031	(17,640,693)	(17,640,693)
IRS	USD 72,617,577	Fund receives Fixed 1.59%; and pays Floating USD SOFR 3 Month	Bank of America	19/11/2031	(9,164,346)	(9,164,346)
IRS	MXN 58,122,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.6%	Bank of America	1/1/2032	(217,232)	(217,232)
IRS	MXN 89,548,000	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.565%	Bank of America	12/1/2032	(344,804)	(344,804)
IRS	USD 156,867,514	Fund receives Fixed 1.7343%; and pays Floating USD SOFR 3 Month	Bank of America	28/1/2032	(18,272,030)	(18,272,030)
IRS	USD 5,370,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.7575%	Bank of America	10/2/2032	510,008	510,008

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IRS	EUR 1,160,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8395%	Bank of America	16/2/2032	150,245	150,245
IRS	USD 4,980,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.308%	Bank of America	22/2/2032	51,172	658,625
IRS	EUR 580,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.8575%	Bank of America	1/3/2032	75,667	75,667
IRS	USD 5,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.687%	Bank of America	7/3/2032	512,281	512,281
IRS	USD 3,815,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.59%	Bank of America	9/3/2032	417,679	417,679
IRS	USD 6,587,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.652%	Bank of America	10/3/2032	687,583	687,583
IRS	EUR 850,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.905%	Bank of America	14/3/2032	107,661	107,661
IRS	EUR 590,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.024%	Bank of America	16/3/2032	68,662	68,662
IRS	USD 4,490,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9485%	Bank of America	16/3/2032	359,161	359,161
IRS	EUR 590,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.046%	Bank of America	17/3/2032	67,487	67,487
IRS	USD 3,750,548	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.98555%	Bank of America	18/3/2032	288,647	288,647
IRS	USD 7,483,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.106%	Bank of America	23/3/2032	501,849	501,849
IRS	USD 4,449,352	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.1245%	Bank of America	23/3/2032	291,570	291,570
IRS	EUR 1,610,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.1255%	Bank of America	29/3/2032	173,091	173,091
IRS	USD 5,301,448	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.263%	Bank of America	29/3/2032	286,995	286,995
IRS	USD 4,493,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3125%	Bank of America	7/4/2032	225,179	225,179
IRS	EUR 600,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.338%	Bank of America	8/4/2032	53,440	53,440
IRS	USD 10,222,322	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	478,389	478,389
IRS	USD 4,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.41%	Bank of America	8/4/2032	189,047	189,047
IRS	USD 8,180,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4225%	Bank of America	8/4/2032	335,130	335,130
IRS	USD 4,502,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4135%	Bank of America	11/4/2032	187,996	187,996
IRS	USD 4,567,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.554%	Bank of America	13/4/2032	137,253	137,253
IRS	USD 5,373,819	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.588%	Bank of America	19/4/2032	146,463	146,463
IRS	USD 3,863,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6187%	Bank of America	20/4/2032	95,405	95,405
IRS	USD 3,866,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.65335%	Bank of America	21/4/2032	84,308	84,308
IRS	USD 4,605,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7234%	Bank of America	21/4/2032	73,475	73,475
IRS	EUR 600,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.641%	Bank of America	21/4/2032	37,626	37,626
IRS	MXN 109,165,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 8.955%	Bank of America	21/4/2032	62,649	62,649
IRS	USD 5,760,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6375%	Bank of America	25/4/2032	133,388	133,388
IRS	USD 7,618,000	Fund receives Fixed 2.513%; and pays Floating USD SOFR 1 Day	Bank of America	28/4/2032	(255,856)	(255,856)

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IRS	USD 3,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7245%	Bank of America	3/5/2032	48,514	48,514
IRS	USD 13,950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.505%	Bank of America	4/5/2032	136,964	2,816,881
IRS	USD 7,638,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.85%	Bank of America	9/5/2032	41,174	41,174
IRS	USD 13,630,000	Fund receives Fixed 2.87%; and pays Floating USD SOFR 1 Day	Bank of America	15/5/2032	(80,786)	(35,203)
IRS	USD 5,973,136	Fund receives Fixed 2.6565%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2032	(129,402)	(129,402)
IRS	USD 63,216,532	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	1,764,860	1,778,785
IRS	USD 11,858,932	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Bank of America	26/5/2032	328,833	328,833
IRS	USD 6,666,000	Fund receives Fixed 2.5278%; and pays Floating USD SOFR 1 Day	Bank of America	27/5/2032	(217,023)	(217,023)
IRS	USD 5,170,704	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.715%	Bank of America	3/6/2032	86,863	86,863
IRS	GBP 4,540,000	Fund receives Fixed 2.7075%; and pays Floating GBP SONIA 1 Day	Bank of America	7/6/2032	(117,981)	(117,981)
IRS	USD 6,660,568	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.84671%	Bank of America	8/6/2032	37,831	37,831
IRS	USD 24,565,000	Fund receives Fixed 2.767%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2032	(305,105)	(305,105)
IRS	USD 5,970,050	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.77467%	Bank of America	9/6/2032	70,278	70,278
IRS	USD 5,952,826	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.83485%	Bank of America	13/6/2032	39,808	39,808
IRS	USD 5,210,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9425%	Bank of America	14/6/2032	(12,654)	(12,654)
IRS	USD 5,210,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.948%	Bank of America	14/6/2032	(15,080)	(15,080)
IRS	USD 3,675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.155%	Bank of America	15/6/2032	(75,065)	(75,065)
IRS	USD 14,784,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.07269%	Bank of America	17/6/2032	(199,049)	(199,049)
IRS	USD 7,457,888	Fund receives Fixed 2.981%; and pays Floating USD SOFR 1 Day	Bank of America	21/6/2032	42,550	42,550
IRS	USD 7,373,000	Fund receives Fixed 2.769%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(90,719)	(90,719)
IRS	USD 6,144,167	Fund receives Fixed 2.818%; and pays Floating USD SOFR 1 Day	Bank of America	5/7/2032	(49,972)	(49,972)
IRS	USD 5,925,920	Fund receives Fixed 2.696%; and pays Floating USD SOFR 1 Day	Bank of America	6/7/2032	(109,730)	(109,730)
IRS	USD 4,057,349	Fund receives Fixed 2.6095%; and pays Floating USD SOFR 1 Day	Bank of America	7/7/2032	(105,025)	(105,025)
IRS	USD 2,941,500	Fund receives Fixed 2.6715%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2032	(60,625)	(60,625)
IRS	USD 3,489,271	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.892%	Bank of America	12/7/2032	6,377	6,377
IRS	EUR 12,710,000	Fund receives Fixed 2.048%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	(93,119)	(93,119)
IRS	EUR 12,710,000	Fund receives Fixed 2.111%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	(58,463)	(58,463)
IRS	EUR 25,420,000	Fund receives Fixed 2.266%; and pays Floating EUR EURIBOR 1 Day	Bank of America	13/7/2032	53,604	53,604
IRS	USD 14,080,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.816%	Bank of America	13/7/2032	(49,440)	(49,440)
IRS	USD 28,150,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.873%	Bank of America	13/7/2032	(163,608)	(163,608)

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IRS	EUR 8,974,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(44,889)	(44,889)
IRS	AUD 17,115,000	Fund receives Fixed 4.16%; and pays Floating AUD BBSW 3 Month	Bank of America	21/7/2032	(10,193)	(10,193)
IRS	AUD 17,115,000	Fund receives Fixed 4.14%; and pays Floating AUD BBSW 3 Month	Bank of America	21/7/2032	(18,930)	(18,930)
IRS	EUR 2,000,000	Fund receives Fixed 2.099%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/7/2032	(39,480)	(39,480)
IRS	USD 7,211,000	Fund receives Fixed 2.58638%; and pays Floating USD SOFR 1 Day	Bank of America	26/7/2032	(201,614)	(201,614)
IRS	USD 2,260,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.5125%	Bank of America	26/7/2032	19,904	19,904
IRS	EUR 8,460,000	Fund receives Fixed 1.8035%; and pays Floating EUR EURIBOR 1 Day	Bank of America	28/7/2032	(152,701)	(152,701)
IRS	EUR 8,580,000	Fund receives Fixed 1.568%; and pays Floating EUR EURIBOR 6 Month	Bank of America	28/7/2032	(549,377)	(555,388)
IRS	USD 679,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.276%	Bank of America	4/8/2032	12,483	12,483
IRS	USD 19,242,000	Fund receives Fixed 2.534%; and pays Floating USD SOFR 1 Day	Bank of America	10/8/2032	(626,099)	(626,099)
IRS	EUR 9,310,000	Fund receives Fixed 1.747%; and pays Floating EUR EURIBOR 1 Day	Bank of America	11/8/2032	(191,994)	(191,994)
IRS	USD 11,520,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.4025%	Bank of America	11/8/2032	153,470	153,470
IRS	CAD 1,363,000	Fund receives Fixed 3.26%; and pays Floating CAD CDOR 6 Month	Bank of America	18/8/2032	(22,852)	(26,502)
IRS	USD 450,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.93%	Bank of America	18/8/2032	38,046	38,046
IRS	USD 680,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6425%	Bank of America	19/8/2032	15,817	15,817
IRS	USD 2,210,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.645%	Bank of America	19/8/2032	50,931	50,931
IRS	USD 1,355,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.65%	Bank of America	19/8/2032	6,031	30,644
IRS	USD 2,715,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.651%	Bank of America	19/8/2032	61,167	61,167
IRS	CAD 2,700,000	Fund receives Fixed 3.42%; and pays Floating CAD CDOR 6 Month	Bank of America	22/8/2032	(24,709)	(24,709)
IRS	CAD 1,362,000	Fund receives Fixed 3.461%; and pays Floating CAD CDOR 6 Month	Bank of America	23/8/2032	(8,871)	(8,871)
IRS	USD 890,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7265%	Bank of America	23/8/2032	14,278	14,278
IRS	USD 680,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.72735%	Bank of America	23/8/2032	10,859	10,859
IRS	USD 1,355,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7355%	Bank of America	23/8/2032	20,687	20,687
IRS	USD 7,211,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7435%	Bank of America	23/8/2032	105,124	105,124
IRS	USD 680,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.767%	Bank of America	24/8/2032	8,538	8,538
IRS	USD 680,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.7915%	Bank of America	24/8/2032	7,103	7,103
IRS	USD 1,360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8045%	Bank of America	24/8/2032	12,683	12,683
IRS	USD 2,040,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.808%	Bank of America	24/8/2032	18,410	18,410
IRS	USD 1,360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.80918%	Bank of America	24/8/2032	12,135	12,135
IRS	USD 680,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8145%	Bank of America	24/8/2032	5,756	5,756

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IRS	USD 5,420,000	Fund receives Fixed 2.665%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2032	(15,341)	(15,341)
IRS	USD 1,360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.854%	Bank of America	25/8/2032	6,883	6,883
IRS	GBP 881,000	Fund receives Fixed 2.8415%; and pays Floating GBP SONIA 1 Day	Bank of America	26/8/2032	(10,769)	(10,769)
IRS	USD 675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.874%	Bank of America	26/8/2032	2,253	2,253
IRS	USD 675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.88%	Bank of America	26/8/2032	1,904	1,904
IRS	USD 675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.902%	Bank of America	26/8/2032	624	624
IRS	USD 675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.905%	Bank of America	26/8/2032	449	449
IRS	USD 675,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9165%	Bank of America	26/8/2032	(220)	(220)
IRS	USD 1,310,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.919%	Bank of America	26/8/2032	(709)	(709)
IRS	EUR 26,300,000	Fund receives Fixed 2.1175%; and pays Floating EUR EURIBOR 1 Day	Bank of America	27/8/2032	(125,680)	(125,680)
IRS	CAD 2,715,000	Fund receives Fixed 3.5595%; and pays Floating CAD CDOR 6 Month	Bank of America	29/8/2032	(844)	(844)
IRS	USD 1,362,333	Fund receives Fixed 2.828%; and pays Floating USD SOFR 1 Day	Bank of America	29/8/2032	(9,949)	(9,949)
IRS	USD 1,300,000	Fund receives Fixed 2.873%; and pays Floating USD SOFR 1 Day	Bank of America	30/8/2032	(4,447)	(4,447)
IRS	USD 1,445,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.9075%	Bank of America	31/8/2032	637	637
IRS	USD 7,277,057	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	1/9/2032	(4,516)	(4,516)
IRS	EUR 16,610,000	Fund receives Fixed 2.2185%; and pays Floating EUR EURIBOR 1 Day	Bank of America	1/9/2032	(7,833)	(7,833)
IRS	USD 45,530,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6925%	Bank of America	1/9/2032	80,347	80,347
IRS	USD 1,362,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93947%	Bank of America	1/9/2032	(3,135)	(3,135)
IRS	USD 1,365,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.944%	Bank of America	1/9/2032	(3,674)	(3,674)
IRS	USD 1,864,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.6885%	Bank of America	6/2/2033	191,742	191,742
IRS	EUR 12,306,000	Fund receives Fixed 1.91%; and pays Floating EUR EURIBOR 6 Month	Bank of America	17/5/2033	(613,434)	(613,434)
IRS	USD 1,498,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.835%	Bank of America	7/5/2034	(6,003)	(6,003)
IRS	USD 4,200,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.59%	Bank of America	29/5/2034	67,044	67,044
IRS	USD 6,450,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.6%	Bank of America	29/5/2034	97,661	97,661
IRS	USD 10,600,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.605%	Bank of America	30/5/2034	155,968	155,968
IRS	USD 294,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.364%	Bank of America	13/8/2034	9,924	9,924
IRS	USD 1,405,000	Fund receives Fixed 2.748%; and pays Floating USD SOFR 1 Day	Bank of America	27/8/2034	(3,206)	(3,206)
IRS	USD 8,890,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.497%	Bank of America	12/2/2035	25,597	916,204
IRS	USD 1,000,000	Fund receives Fixed 1.81%; and pays Floating USD SOFR 1 Day	Bank of America	1/2/2037	(77,111)	(77,111)
IRS	USD 2,114,015	Fund receives Fixed 2.9895%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	2,168	2,168

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IRS	USD 1,789,031	Fund receives Fixed 2.993%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	2,055	2,055
IRS	USD 3,766,381	Fund receives Fixed 3.00397%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	5,776	5,776
IRS	USD 1,883,191	Fund receives Fixed 3.0055%; and pays Floating USD SOFR 1 Day	Bank of America	17/5/2037	2,989	2,989
IRS	USD 1,013,516	Fund receives Fixed 2.8025%; and pays Floating USD SOFR 1 Day	Bank of America	21/5/2037	(5,613)	(5,613)
IRS	USD 1,066,859	Fund receives Fixed 2.8175%; and pays Floating USD SOFR 1 Day	Bank of America	21/5/2037	(5,347)	(5,347)
IRS	EUR 1,846,800	Fund receives Fixed 2.14946%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(34,433)	(34,433)
IRS	EUR 1,846,800	Fund receives Fixed 2.19748%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(31,073)	(31,073)
IRS	EUR 1,846,800	Fund receives Fixed 2.2215%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(29,392)	(29,392)
IRS	EUR 1,846,800	Fund receives Fixed 2.32113%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(22,420)	(22,420)
IRS	EUR 3,596,400	Fund receives Fixed 2.50712%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2037	(18,315)	(18,315)
IRS	USD 1,855,217	Fund receives Fixed 2.9285%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2037	(2,111)	(2,111)
IRS	USD 1,855,217	Fund receives Fixed 2.9555%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2037	(356)	(356)
IRS	USD 1,952,860	Fund receives Fixed 3.07028%; and pays Floating USD SOFR 1 Day	Bank of America	2/6/2037	7,477	7,477
IRS	USD 3,902,202	Fund receives Fixed 2.9985%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2037	5,082	5,082
IRS	USD 3,905,720	Fund receives Fixed 3.029%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2037	9,257	9,257
IRS	USD 3,902,202	Fund receives Fixed 3.0593%; and pays Floating USD SOFR 1 Day	Bank of America	9/6/2037	13,389	13,389
IRS	EUR 1,798,200	Fund receives Fixed 2.52853%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/6/2037	(7,392)	(7,392)
IRS	USD 1,952,860	Fund receives Fixed 3.1175%; and pays Floating USD SOFR 1 Day	Bank of America	15/6/2037	10,656	10,656
IRS	USD 1,949,341	Fund receives Fixed 3.154%; and pays Floating USD SOFR 1 Day	Bank of America	15/6/2037	13,126	13,126
IRS	EUR 1,798,200	Fund receives Fixed 2.80506%; and pays Floating EUR EURIBOR 6 Month	Bank of America	28/6/2037	11,754	11,754
IRS	EUR 1,798,200	Fund receives Fixed 2.909%; and pays Floating EUR EURIBOR 6 Month	Bank of America	28/6/2037	18,824	18,824
IRS	EUR 374,000	Fund receives Fixed 2.6325%; and pays Floating EUR EURIBOR 6 Month	Bank of America	13/7/2037	59	59
IRS	EUR 1,798,200	Fund receives Fixed 2.545%; and pays Floating EUR EURIBOR 6 Month	Bank of America	20/7/2037	(5,528)	(5,528)
IRS	EUR 4,345,000	Fund receives Fixed 2.2315%; and pays Floating EUR EURIBOR 6 Month	Bank of America	13/8/2037	(63,597)	(63,597)
IRS	USD 5,490,000	Fund receives Fixed 2.9505%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2037	(2,733)	(2,733)
IRS	USD 5,605,000	Fund receives Fixed 3.027%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2037	12,120	12,120
IRS	USD 4,160,000	Fund receives Fixed 3.119%; and pays Floating USD SOFR 1 Day	Bank of America	26/8/2037	22,304	22,304
IRS	USD 2,775,000	Fund receives Fixed 3.0525%; and pays Floating USD SOFR 1 Day	Bank of America	27/8/2037	8,452	8,452
IRS	USD 5,731,000	Fund receives Fixed 1.835%; and pays Floating USD SOFR 1 Day	Bank of America	17/1/2039	(418,752)	(418,752)
IRS	USD 5,030,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.7065%	Bank of America	17/8/2040	81,600	1,532,569

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IRS	USD 8,083,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	(46,745)	(62,200)
IRS	USD 1,484,174	Fund receives Fixed 2.5735%; and pays Floating USD SOFR 1 Day	Bank of America	27/5/2042	(4,197)	(4,197)
IRS	USD 2,593,961	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.1955%	Bank of America	19/5/2047	(1,058)	(1,058)
IRS	USD 1,299,654	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.132%	Bank of America	21/5/2047	1,683	1,683
IRS	USD 1,898,672	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.14%	Bank of America	28/5/2047	1,945	1,945
IRS	EUR 1,260,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.27%	Bank of America	18/1/2048	(28,571)	(28,571)
IRS	USD 4,870,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0775%	Bank of America	5/7/2049	29,225	52,924
IRS	USD 3,370,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.445%	Bank of America	16/8/2049	19,303	151,393
IRS	USD 3,440,000	Fund receives Fixed 1.449%; and pays Floating USD SOFR 1 Day	Bank of America	12/2/2050	(62,658)	(824,178)
IRS	USD 18,194,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	25/1/2051	(161,146)	(436,587)
IRS	USD 33,463,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	(296,393)	(805,094)
IRS	USD 18,855,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	(166,840)	(417,263)
IRS	USD 10,566,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	(93,499)	(234,493)
IRS	USD 10,880,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	(96,278)	(241,458)
IRS	USD 4,010,000	Fund receives Fixed 1.585%; and pays Floating USD SOFR 1 Day	Bank of America	19/2/2051	(77,320)	(862,862)
IRS	USD 4,450,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	22/2/2051	139,727	(99,540)
IRS	USD 16,715,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	526,207	(392,407)
IRS	USD 2,732,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	86,015	(64,142)
IRS	USD 1,343,000	Fund receives Fixed 1.614%; and pays Floating USD SOFR 1 Day	Bank of America	11/6/2051	(26,348)	(281,961)
IRS	USD 36,909,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	1,171,966	(897,347)
IRS	EUR 660,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.765%	Bank of America	14/4/2052	17,702	17,702
IRS	EUR 330,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.648%	Bank of America	14/4/2052	11,202	11,202
IRS	EUR 660,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.708%	Bank of America	14/4/2052	19,993	19,993
IRS	EUR 660,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.729%	Bank of America	14/4/2052	19,149	19,149
IRS	EUR 660,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.73728%	Bank of America	14/4/2052	18,816	18,816
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9%	Bank of America	22/4/2052	6,921	7,065
IRS	JPY 10,082,160	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8599%	Bank of America	25/4/2052	2,666	2,666
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.85%	Bank of America	28/4/2052	9,703	9,273
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9%	Bank of America	2/5/2052	6,965	6,961
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9095%	Bank of America	2/5/2052	6,530	6,530

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IRS	EUR 1,895,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.72806%	Bank of America	9/5/2052	54,672	54,672
IRS	EUR 815,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.74936%	Bank of America	9/5/2052	22,457	22,457
IRS	EUR 815,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.799%	Bank of America	9/5/2052	19,996	19,996
IRS	JPY 10,082,160	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8535%	Bank of America	9/5/2052	2,800	2,800
IRS	JPY 10,082,160	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.857%	Bank of America	9/5/2052	2,733	2,733
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.91%	Bank of America	12/5/2052	6,777	6,403
IRS	USD 880,000	Fund receives Fixed 2.0085%; and pays Floating USD SOFR 1 Day	Bank of America	16/5/2052	(1,895)	(1,895)
IRS	USD 3,513,036	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.902%	Bank of America	17/5/2052	280	280
IRS	USD 7,026,075	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.91718%	Bank of America	17/5/2052	(2,050)	(2,050)
IRS	USD 3,513,036	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9225%	Bank of America	17/5/2052	(1,482)	(1,482)
IRS	USD 950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.983%	Bank of America	19/5/2052	3,260	3,260
IRS	USD 880,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0525%	Bank of America	19/5/2052	(133)	(133)
IRS	USD 950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.038%	Bank of America	20/5/2052	558	558
IRS	USD 1,531,324	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.894%	Bank of America	21/5/2052	400	400
IRS	EUR 680,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.95%	Bank of America	23/5/2052	10,361	10,361
IRS	JPY 19,611,570	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.88%	Bank of America	23/5/2052	4,478	4,478
IRS	EUR 680,000	Fund receives Fixed 1.02637%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2052	(7,189)	(7,189)
IRS	EUR 680,000	Fund receives Fixed 1.0713%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2052	(5,331)	(5,331)
IRS	EUR 680,000	Fund receives Fixed 1.11%; and pays Floating EUR EURIBOR 6 Month	Bank of America	26/5/2052	(3,731)	(3,731)
IRS	EUR 680,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.031%	Bank of America	26/5/2052	6,997	6,997
IRS	EUR 680,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.057%	Bank of America	26/5/2052	5,922	5,922
IRS	JPY 16,172,460	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.85%	Bank of America	26/5/2052	4,624	4,624
IRS	JPY 16,172,460	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.7915%	Bank of America	27/5/2052	6,430	6,430
IRS	USD 946,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.98%	Bank of America	27/5/2052	3,260	3,305
IRS	USD 946,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.99%	Bank of America	27/5/2052	2,263	2,818
IRS	USD 475,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.02794%	Bank of America	27/5/2052	486	486
IRS	USD 1,785,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.03%	Bank of America	27/5/2052	2,163	1,639
IRS	USD 950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0455%	Bank of America	27/5/2052	113	113
IRS	USD 5,352,444	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0585%	Bank of America	27/5/2052	(2,946)	(2,946)
IRS	EUR 2,284,200	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.85752%	Bank of America	28/5/2052	13,359	13,359

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IRS	EUR 2,284,200	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.89209%	Bank of America	28/5/2052	11,038	11,038
IRS	EUR 2,284,200	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.9075%	Bank of America	28/5/2052	10,003	10,003
IRS	EUR 2,284,200	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.97108%	Bank of America	28/5/2052	5,734	5,734
IRS	EUR 4,985,550	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.22706%	Bank of America	28/5/2052	(25,000)	(25,000)
IRS	EUR 805,000	Fund receives Fixed 1.302%; and pays Floating EUR EURIBOR 6 Month	Bank of America	30/5/2052	5,020	5,020
IRS	EUR 13,896,000	Fund receives Fixed 1.6487%; and pays Floating EUR EURIBOR 6 Month	Bank of America	30/5/2052	(357,205)	(808,695)
IRS	EUR 680,000	Fund receives Fixed 1.2135%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/6/2052	585	585
IRS	EUR 680,000	Fund receives Fixed 1.2403%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/6/2052	1,692	1,692
IRS	USD 950,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0785%	Bank of America	3/6/2052	(1,575)	(1,575)
IRS	USD 2,694,243	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.946%	Bank of America	4/6/2052	(2,860)	(2,860)
IRS	USD 2,650,787	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9725%	Bank of America	4/6/2052	(4,531)	(4,531)
IRS	USD 2,836,045	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.99146%	Bank of America	4/6/2052	(6,163)	(6,163)
IRS	USD 950,000	Fund receives Fixed 2.15%; and pays Floating USD SOFR 1 Day	Bank of America	6/6/2052	5,080	5,103
IRS	EUR 805,000	Fund receives Fixed 1.3%; and pays Floating EUR EURIBOR 6 Month	Bank of America	9/6/2052	5,037	4,966
IRS	EUR 850,000	Fund receives Fixed 1.63%; and pays Floating EUR EURIBOR 6 Month	Bank of America	9/6/2052	22,300	22,292
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.24828%	Bank of America	9/6/2052	(2,203)	(2,203)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.2785%	Bank of America	9/6/2052	(3,540)	(3,540)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.29422%	Bank of America	9/6/2052	(4,235)	(4,235)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.31167%	Bank of America	9/6/2052	(5,007)	(5,007)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.3165%	Bank of America	9/6/2052	(5,221)	(5,221)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.32558%	Bank of America	9/6/2052	(5,623)	(5,623)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.341%	Bank of America	9/6/2052	(6,305)	(6,305)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.3608%	Bank of America	9/6/2052	(7,181)	(7,181)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.37%	Bank of America	9/6/2052	(7,272)	(7,588)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.3705%	Bank of America	9/6/2052	(7,610)	(7,610)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.37987%	Bank of America	9/6/2052	(8,025)	(8,025)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.38%	Bank of America	9/6/2052	(8,163)	(8,031)
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.5%	Bank of America	9/6/2052	(13,248)	(13,340)
IRS	USD 945,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.014%	Bank of America	9/6/2052	1,506	1,506
IRS	USD 945,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0925%	Bank of America	9/6/2052	(2,313)	(2,313)

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IRS	EUR 2,397,600	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.25485%	Bank of America	11/6/2052	(13,979)	(13,979)
IRS	USD 5,668,572	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9455%	Bank of America	11/6/2052	(6,090)	(6,090)
IRS	USD 5,672,091	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.959%	Bank of America	11/6/2052	(7,965)	(7,965)
IRS	USD 5,668,572	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0055%	Bank of America	11/6/2052	(14,403)	(14,403)
IRS	USD 950,000	Fund receives Fixed 2.105%; and pays Floating USD SOFR 1 Day	Bank of America	13/6/2052	2,977	2,977
IRS	USD 950,000	Fund receives Fixed 2.138%; and pays Floating USD SOFR 1 Day	Bank of America	13/6/2052	4,590	4,590
IRS	USD 965,000	Fund receives Fixed 2.0885%; and pays Floating USD SOFR 1 Day	Bank of America	16/6/2052	2,239	2,239
IRS	USD 965,000	Fund receives Fixed 2.10274%; and pays Floating USD SOFR 1 Day	Bank of America	16/6/2052	2,946	2,946
IRS	USD 965,000	Fund receives Fixed 2.10523%; and pays Floating USD SOFR 1 Day	Bank of America	16/6/2052	3,070	3,070
IRS	USD 965,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9115%	Bank of America	16/6/2052	6,551	6,551
IRS	USD 965,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9785%	Bank of America	16/6/2052	3,224	3,224
IRS	USD 480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.03438%	Bank of America	16/6/2052	223	223
IRS	USD 940,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.055%	Bank of America	16/6/2052	(560)	(560)
IRS	JPY 25,029,525	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.985%	Bank of America	17/6/2052	740	740
IRS	USD 2,779,747	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9565%	Bank of America	17/6/2052	(3,793)	(3,793)
IRS	USD 2,776,229	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.964%	Bank of America	17/6/2052	(4,297)	(4,297)
IRS	USD 965,000	Fund receives Fixed 2.003%; and pays Floating USD SOFR 1 Day	Bank of America	20/6/2052	(1,964)	(1,964)
IRS	EUR 725,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.445%	Bank of America	23/6/2052	(10,932)	(10,932)
IRS	EUR 2,393,302	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.19426%	Bank of America	26/6/2052	(9,694)	(9,694)
IRS	EUR 2,393,797	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.2055%	Bank of America	26/6/2052	(10,486)	(10,486)
IRS	USD 965,000	Fund receives Fixed 2.086%; and pays Floating USD SOFR 1 Day	Bank of America	8/7/2052	2,350	2,350
IRS	USD 965,000	Fund receives Fixed 2.01254%; and pays Floating USD SOFR 1 Day	Bank of America	14/7/2052	(1,226)	(1,226)
IRS	USD 965,000	Fund receives Fixed 2.049%; and pays Floating USD SOFR 1 Day	Bank of America	14/7/2052	582	582
IRS	EUR 1,700,000	Fund receives Fixed 1.15%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/7/2052	(5,633)	(4,548)
IRS	EUR 850,000	Fund receives Fixed 1.1715%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/7/2052	(1,165)	(1,165)
IRS	EUR 850,000	Fund receives Fixed 1.299%; and pays Floating EUR EURIBOR 6 Month	Bank of America	15/7/2052	5,411	5,411
IRS	USD 965,000	Fund receives Fixed 2.0225%; and pays Floating USD SOFR 1 Day	Bank of America	21/7/2052	(655)	(655)
IRS	USD 965,000	Fund receives Fixed 2.023%; and pays Floating USD SOFR 1 Day	Bank of America	21/7/2052	(630)	(630)
IRS	EUR 2,272,050	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.957%	Bank of America	22/7/2052	6,614	6,614
IRS	JPY 49,810,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.99%	Bank of America	26/7/2052	1,114	1,114

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IRS	USD 965,000	Fund receives Fixed 2.062%; and pays Floating USD SOFR 1 Day	Bank of America	28/7/2052	1,378	1,378
IRS	USD 1,880,000	Fund receives Fixed 2.11484%; and pays Floating USD SOFR 1 Day	Bank of America	28/7/2052	7,786	7,786
IRS	USD 965,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.95715%	Bank of America	1/8/2052	3,773	3,773
IRS	EUR 728,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.9625%	Bank of America	4/8/2052	10,116	10,116
IRS	EUR 1,285,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.965%	Bank of America	4/8/2052	17,662	17,662
IRS	EUR 1,285,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.9705%	Bank of America	4/8/2052	17,233	17,233
IRS	USD 965,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9518%	Bank of America	4/8/2052	4,004	4,004
IRS	EUR 850,000	Fund receives Fixed 1.048%; and pays Floating EUR EURIBOR 6 Month	Bank of America	5/8/2052	(7,396)	(7,396)
IRS	EUR 850,000	Fund receives Fixed 1.07%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/8/2052	(6,223)	(6,223)
IRS	EUR 820,000	Fund receives Fixed 1.1275%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/8/2052	(3,145)	(3,145)
IRS	EUR 820,000	Fund receives Fixed 1.15035%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/8/2052	(2,009)	(2,009)
IRS	USD 940,000	Fund receives Fixed 2.1%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	3,323	3,323
IRS	USD 940,000	Fund receives Fixed 2.101%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	3,371	3,371
IRS	USD 965,000	Fund receives Fixed 2.135%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	5,669	5,144
IRS	USD 940,000	Fund receives Fixed 2.15%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2052	5,829	5,734
IRS	GBP 1,247,000	Fund receives Fixed 1.90281%; and pays Floating GBP SONIA 1 Day	Bank of America	12/8/2052	(24,000)	(24,000)
IRS	GBP 2,495,000	Fund receives Fixed 1.907%; and pays Floating GBP SONIA 1 Day	Bank of America	12/8/2052	(47,388)	(47,388)
IRS	GBP 1,247,000	Fund receives Fixed 1.92999%; and pays Floating GBP SONIA 1 Day	Bank of America	12/8/2052	(21,956)	(21,956)
IRS	EUR 5,405,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.955%	Bank of America	13/8/2052	16,023	16,023
IRS	USD 1,775,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.10894%	Bank of America	14/8/2052	(7,143)	(7,143)
IRS	USD 1,770,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.11568%	Bank of America	14/8/2052	(7,734)	(7,734)
IRS	USD 845,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.1165%	Bank of America	14/8/2052	(3,728)	(3,728)
IRS	USD 3,545,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.13505%	Bank of America	14/8/2052	(19,012)	(19,012)
IRS	CAD 580,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 3.26%	Bank of America	18/8/2052	8,632	11,766
IRS	EUR 690,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1.26152%	Bank of America	18/8/2052	(2,996)	(2,996)
IRS	EUR 820,000	Fund receives Fixed 1.2013%; and pays Floating EUR EURIBOR 6 Month	Bank of America	19/8/2052	572	572
IRS	CAD 1,155,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 3.382%	Bank of America	22/8/2052	2,840	2,840
IRS	CAD 575,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 3.396%	Bank of America	23/8/2052	239	239
IRS	EUR 850,000	Fund receives Fixed 1.2775%; and pays Floating EUR EURIBOR 6 Month	Bank of America	25/8/2052	4,558	4,558
IRS	USD 855,000	Fund receives Fixed 2.1155%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2052	3,844	3,844

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IRS	USD 850,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.04%	Bank of America	25/8/2052	(531)	(531)
IRS	GBP 365,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 2.525%	Bank of America	26/8/2052	8,836	8,836
IRS	USD 850,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.0495%	Bank of America	26/8/2052	(945)	(945)
IRS	USD 8,050,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.9395%	Bank of America	26/8/2052	(9,676)	(9,676)
IRS	USD 8,055,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.937%	Bank of America	27/8/2052	(9,192)	(9,192)
IRS	USD 4,028,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.975%	Bank of America	27/8/2052	(8,323)	(8,323)
IRS	USD 5,860,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.01%	Bank of America	27/8/2052	(17,101)	(17,101)
IRS	CAD 1,170,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 3.4495%	Bank of America	29/8/2052	(8,586)	(8,586)
IRS	USD 845,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.05%	Bank of America	29/8/2052	(435)	(988)
IRS	USD 930,000	Fund receives Fixed 2.7735%; and pays Floating USD SOFR 1 Day	Bank of America	21/2/2053	(15,813)	26,966
IRS	USD 2,710,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.621%	Bank of America	12/7/2053	39,075	1,059,094
IRS	USD 480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 1.645%	Bank of America	15/1/2055	77,882	77,882
IRS	USD 150,500	Fund receives Fixed 1.6525%; and pays Floating USD SOFR 1 Day	Bank of America	1/12/2056	(1,377)	(21,140)
IRS	BRL 64,965,000	Fund receives Fixed 5.42%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2023	(415,430)	(415,430)
IRS	MXN 279,950,277	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.71%	BNP Paribas	19/11/2026	625,478	625,478
IRS	BRL 30,597,000	Fund receives Fixed 11.694%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	(41,489)	(41,489)
IRS	MXN 274,683,000	Fund receives Fixed 6.02%; and pays Floating MXN MXIBTIIE 1 Month	Citibank	24/3/2026	(1,276,806)	(1,276,806)
IRS	MXN 414,800,000	Fund receives Fixed 7.481%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	14/4/2027	(1,157,058)	(1,157,058)
IRS	BRL 8,497,537	Fund receives Fixed 12.4%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	847,472	847,472
IRS	BRL 14,017,904	Fund receives Fixed 8.195%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	223,724	223,724
IRS	BRL 10,765,416	Fund receives Fixed 8.375%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	197,792	197,792
IRS	BRL 29,228,390	Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	1,108,337	1,108,337
IRS	BRL 6,194,622	Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	234,899	234,899
IRS	BRL 21,841,287	Fund receives Fixed 11.65%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	(33,589)	(33,589)
IRS	THB 710,287,976	Fund receives Floating THB BKIBOR 3 Month; and pays Fixed 2.17%	Morgan Stanley	21/9/2024	(58,498)	(58,498)
IRS	MXN 144,525,723	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.64%	UBS	18/11/2026	340,576	340,576
TRS	USD 6,000,000	Fund receives Markit iBxxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(178,127)	(179,276)
TRS	USD 4,771,000	Fund receives Markit iBxxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(109,157)	(110,170)
TRS	USD 10,190,000	Fund receives Markit iBxxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	295,241	292,603
TRS	USD 2,500,000	Fund receives Markit iBxxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	43,225	42,499

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TRS	USD 2,044,049	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(20,237)	(21,392)
TRS	USD 11,075,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Barclays	20/9/2022	(516,506)	(533,727)
TRS	USD (591)	Fund receives USD SOFR 1 Day - 10bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	19,929	19,929
TRS	USD (628)	Fund receives USD SOFR 1 Day - 12bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	559	559
TRS	USD (9,200)	Fund receives USD SOFR 1 Day - 13bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	8,188	8,188
TRS	USD (8,412)	Fund receives USD SOFR 1 Day - 8bps; and pays PPG Industries + 0bps	BNP Paribas	2/9/2022	7,487	7,487
TRS	USD (4,206)	Fund receives USD SOFR 1 Day - 8bps; and pays Sherwin Williams + 0 bps	BNP Paribas	2/9/2022	141,826	141,826
TRS	USD 9,592,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(338,749)	(340,440)
TRS	USD 4,985,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(118,812)	(119,871)
TRS	USD 5,107,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(69,147)	(70,331)
TRS	USD 6,356,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	62,864	61,100
TRS	USD 5,494,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(185,614)	(189,313)
TRS	USD 11,034,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2022	(365,803)	(379,267)
TRS	USD 10,762,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(58,260)	(55,717)
TRS	USD 32,159,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(100,516)	(104,341)
TRS	USD 6,075,300	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	14,026	12,711
TRS	USD 1,922,796	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(12,292)	(13,080)
TRS	USD 5,530,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid + 0bps	BNP Paribas	20/9/2022	(237,456)	(245,327)
TRS	EUR 3,200,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays Markit iBoxx Euro Liquid High Yield + 0bps	BNP Paribas	20/12/2022	(74,116)	(75,219)
TRS	EUR 8,179,000	Fund receives iBoxx Euro Corporate + 0bps; and pays EUR EURIBOR 3 Month + 0bps	BNP Paribas	20/12/2022	(289,727)	(287,703)
TRS	USD 2,517	Fund receives USD SOFR 1 Day + 20bps; and pays S5INDU PERFORMANCE SHELL +0 bps	Citibank	9/9/2022	54,137	54,137
TRS	USD (5,000)	Fund receives USD SOFR 1 Day - 25bps; and pays Pitney Bowes + 0 bps	Citibank	27/12/2022	4,650	4,650
TRS	EUR 300,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays EUR EURIBOR 3 Month + 0bps	Goldman Sachs	20/9/2022	(6,187)	(6,304)
TRS	USD 11,032,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	158,811	156,650
TRS	USD 24,515,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(211,457)	(218,164)
TRS	USD 6,356,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(30,294)	(32,033)
TRS	USD 8,170,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(79,829)	(82,202)
TRS	USD 11,034,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(455,317)	(470,651)
TRS	USD 11,034,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(373,515)	(387,316)
TRS	USD 11,052,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(281,909)	(296,097)

種類	想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
TRS	USD 5,524,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(123,521)	(134,920)
TRS	USD 11,047,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(132,461)	(155,256)
TRS	USD 3,668,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2022	(51,492)	(59,750)
TRS	EUR 6,500,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays iboxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/12/2022	(501,358)	(501,596)
TRS	EUR 2,600,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays iboxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/12/2022	(168,880)	(169,097)
TRS	EUR 2,370,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays Markit iBoxx Euro Liquid High Yield + 0bps	Goldman Sachs	20/12/2022	(129,449)	(129,643)
TRS	USD 17,000	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	16/9/2022	(90,837)	(90,837)
TRS	USD 8,274,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(465)	(2,153)
TRS	USD 8,170,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(66,694)	(69,102)
TRS	USD 8,314,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2022	(257,737)	(271,498)
TRS	USD 48,322	Fund receives JPMEMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	15/11/2022	(1,230,313)	(1,230,313)
TRS	USD 47,678	Fund receives JPMEMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 65bps	JP Morgan	16/11/2022	(1,055,280)	(1,055,280)
TRS	USD 90,094,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	2,812,083	2,789,652
TRS	USD 10,749,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(110,002)	(114,638)
TRS	USD 4,502,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(93,118)	(95,337)
TRS	USD 4,502,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(83,581)	(85,800)
TRS	USD 19,228,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(583,052)	(595,995)
TRS	USD 5,530,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(244,305)	(252,176)
TRS	USD 3,668,000	Fund receives Markit iBoxx US Dollar Liquid + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2022	(46,062)	(54,321)
Total (USD underlying exposure - USD 7,946,073,031)					(23,536,498)	(14,922,666)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

買建オプション 2022年8月31日現在

契約数	コール／ プット	摘要	取引相手	行使価格	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
56,262,071	Call	OTC EUR/USD	Bank of America	EUR 1.09	29/9/2022	(60,332)	2,016
56,262,071	Put	OTC EUR/USD	Bank of America	EUR 1.005	29/9/2022	181,261	781,685
6,444,034	Put	OTC USD/JPY	Bank of America	USD 136	29/9/2022	(36,648)	9,749
790,000	Put	OTC EUR/USD	Bank of America	EUR 1	3/10/2022	211,935	335,363
18,780,000	Put	OTC USD/JPY	Bank of America	USD 125	21/12/2022	(21,350)	55,742
2,090,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(111,386)	14,015
2,090,000	Put	OTC USD/JPY	Bank of America	USD 105	28/3/2023	(111,386)	14,015

契約数	コール/ プット	摘要	取引相手	行使価格	満期日	未実現評価益/ (損) (米ドル)	時価 (米ドル)
1,490,000	Put	OTC USD/JPY	Bank of America	USD 110	19/4/2023	(88,531)	20,537
2,200,000	Put	OTC USD/JPY	Bank of America	USD 110	19/5/2023	(171,437)	37,783
14,380,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(168,493)	41
14,380,000	Put	OTC USD/JPY	Barclays	USD 130.04	8/9/2022	(168,493)	41
32,540,000	Put	OTC USD/JPY	Barclays	USD 115	21/9/2022	(261,296)	-
130,240,000	Put	OTC EUR/USD	BNP Paribas	EUR 0.985	13/10/2022	(70,739)	1,071,609
19,570,000	Call	OTC USD/CNH	BNP Paribas	USD 6.8	17/10/2022	125,863	180,658
111,480,000	Put	OTC EUR/USD	BNP Paribas	EUR 1	2/11/2022	499,472	1,720,442
4,410,000	Put	OTC EUR/USD	Citibank	EUR 0.9	12/2/2022	86,455	145,438
18,486,000	Call	OTC USD/CNH	Citibank	USD 6.85	20/9/2022	100,726	174,116
16,596,000	Put	OTC EUR/USD	Citibank	EUR 0.98	22/9/2022	(64,075)	62,348
172,500	Put	OTC USD/CNH	Citibank	USD 7	11/10/2022	44,765	71,589
132,000	Put	OTC USD/ZAR	Citibank	USD 17	10/11/2022	57,279	128,159
15,805,000	Put	OTC USD/ZAR	Citibank	USD 16.5	10/11/2022	(14,221)	174,576
1,030,000	Put	OTC USD/JPY	Citibank	USD 125	21/12/2022	19,097	61,069
862,500	Put	OTC EUR/USD	Citibank	EUR 0.85	18/1/2023	(13,901)	29,814
15,986,000	Call	OTC AUD/USD	Deutsche Bank	AUD 0.702	15/9/2022	(68,183)	26,350
16,780,000	Put	OTC USD/JPY	Goldman Sachs	USD 115	13/9/2022	(36,748)	-
53,255,170	Call	OTC USD/CNH	Goldman Sachs	USD 6.79	26/9/2022	463,237	895,456
16,282,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.83	28/9/2022	103,010	199,497
17,195,000	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	11/10/2022	174,556	282,205
12,117,000	Put	OTC EUR/USD	Goldman Sachs	EUR 0.99	26/10/2022	(14,472)	134,002
43,987,729	Call	OTC USD/CNH	Goldman Sachs	USD 6.8	27/10/2022	341,815	756,840
1,350,000	Put	OTC USD/JPY	Goldman Sachs	USD 122	8/12/2022	(120,766)	32,999
895,000	Call	OTC USD/CNH	HSBC Bank	USD 7	12/2/2022	104,632	219,639
21,910,000	Call	OTC USD/CNH	HSBC Bank	USD 6.9	22/9/2022	23,839	120,331
26,043,000	Put	OTC EUR/NOK	HSBC Bank	EUR 9.39	30/9/2022	(270,737)	3,634
10,900,000	Call	OTC EUR/CNH	HSBC Bank	EUR 7	18/11/2022	(8,895)	125,993
37,113,297	Put	OTC EUR/CHF	JP Morgan	EUR 0.965	14/9/2022	(197,113)	78,097
88,628,770	Call	OTC USD/CNH	JP Morgan	USD 6.8	15/9/2022	461,112	1,319,128
13,070,000	Put	OTC USD/JPY	JP Morgan	USD 130.04	15/9/2022	(202,090)	1,018
345,000	Put	OTC USD/SEK	JP Morgan	USD 9.5	19/9/2022	(34,074)	81
11,052,000	Put	OTC USD/ZAR	JP Morgan	USD 16.9	20/10/2022	(47,813)	177,814
8,993,000	Put	OTC EUR/NOK	JP Morgan	EUR 9.35	26/10/2022	(58,912)	5,400
9,270,000	Put	OTC USD/JPY	JP Morgan	USD 130	15/11/2022	(15,330)	41,124
7,366,000	Call	OTC USD/CLP	Morgan Stanley	USD 70	8/9/2022	(75,997)	205
7,366,000	Put	OTC USD/CLP	Morgan Stanley	USD 970	8/9/2022	372,631	571,366
860,000	Call	OTC USD/CNH	Morgan Stanley	USD 7.2	11/10/2022	7,753	28,823
748,680	Put	OTC USD/JPY	Morgan Stanley	USD 109	12/10/2022	(20,963)	-
16,845,300	Put	OTC USD/JPY	Morgan Stanley	USD 116	12/10/2022	(82,295)	11
16,300,000	Put	OTC USD/JPY	Morgan Stanley	USD 134	26/10/2022	(128,740)	121,155
30,341,000	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.65	16/11/2022	(126,753)	145,828
17,387,000	Put	OTC USD/CAD	RBC	USD 1.25	10/4/2022	(50,992)	2,125
64,834,996	Put	OTC USD/JPY	RBC	USD 130	8/9/2022	(817,073)	172
9,290,000	Put	OTC USD/JPY	RBC	USD 127	21/9/2022	(65,727)	282
5,615,000	Call	OTC USD/JPY	RBC	USD 135	10/12/2022	135,928	174,465
2,020,000	Call	OTC EUR/CHF	UBS	EUR 1.1	9/6/2022	(129,952)	-
13,540,000	Call	OTC EUR/CHF	UBS	EUR 1.06	5/9/2022	(70,482)	-
561,600	Call	OTC AUD/USD	UBS	AUD 0.76	22/9/2022	(31,102)	229
1,487	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	2/9/2022	(323,553)	556,881

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1,249	Call	Alphabet	Exchange Traded	USD 115	16/9/2022	(171,235)	190,472
1,367	Put	Apple	Exchange Traded	USD 125	16/9/2022	(132,846)	7,519
347	Put	Apple	Exchange Traded	USD 140	16/9/2022	(144,934)	10,237
513	Call	BASF	Exchange Traded	EUR 52	16/9/2022	(107,176)	513
1,057	Call	BASF	Exchange Traded	EUR 56	16/9/2022	(176,133)	1,057
366	Call	Cellnex Telecom	Exchange Traded	EUR 54	16/9/2022	(50,472)	-
163	Put	Dollar Tree	Exchange Traded	USD 145	16/9/2022	32,391	147,515
35	Call	Domino's Pizza	Exchange Traded	USD 400	16/9/2022	(47,272)	7,700
111	Call	Eli Lilly	Exchange Traded	USD 330	16/9/2022	(39,319)	19,203
80	Call	EURO STOXX 50 Index	Exchange Traded	EUR 350	16/9/2022	(5,620)	80
80	Call	EURO STOXX 50 Index	Exchange Traded	EUR 850	16/9/2022	(71,465)	1,841
120	Put	EURO STOXX 50 Index	Exchange Traded	EUR 700	16/9/2022	(101,972)	960
214	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	16/9/2022	(108,266)	5,673
120	Put	EURO STOXX 50 Index	Exchange Traded	EUR 300	16/9/2022	(229,225)	18,668
477	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	16/9/2022	(626,899)	144,116
477	Put	EURO STOXX 50 Index	Exchange Traded	EUR 700	16/9/2022	(519,986)	790,968
836	Call	EURO STOXX Bank Index	Exchange Traded	EUR 140	16/9/2022	(53,044)	2,091
1,033	Call	EURO STOXX Bank Index	Exchange Traded	EUR 130	16/9/2022	(33,474)	2,584
175	Put	First Quantum Minerals	Exchange Traded	CAD 18	16/9/2022	(9,538)	1,266
925	Put	Ford Motor	Exchange Traded	USD 10	16/9/2022	(30,973)	925
55	Put	FTSE 100 Index	Exchange Traded	GBP 200	16/9/2022	(79,167)	1,437
55	Put	FTSE 100 Index	Exchange Traded	GBP 7,000	16/9/2022	(180,362)	19,792
363	Call	General Motors	Exchange Traded	USD 38	16/9/2022	(63,858)	73,689
1,058	Put	Intel	Exchange Traded	USD 32.5	16/9/2022	62,180	125,902
44	Call	Intuit	Exchange Traded	USD 490	16/9/2022	(77,120)	6,050
125	Call	Lions Gate Entertainment	Exchange Traded	USD 14	16/9/2022	(2,836)	1,875
530	Call	Microsoft	Exchange Traded	USD 290	16/9/2022	(379,866)	21,465
399	Call	Mosaic	Exchange Traded	USD 70	16/9/2022	(234,082)	5,187
120	Put	Sherwin-Williams	Exchange Traded	USD 240	16/9/2022	(49,948)	97,200
1,081	Call	SOFR 3 Month Index	Exchange Traded	USD 97.125	16/9/2022	(126,063)	13,513
2,531	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	16/9/2022	(1,231,911)	56,947
75	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	16/9/2022	64,004	84,225
675	Put	Uber Technologies	Exchange Traded	USD 15	16/9/2022	(28,330)	675
37	Call	United Rentals	Exchange Traded	USD 350	16/9/2022	(26,778)	925
75	Call	Valero Energy	Exchange Traded	USD 110	16/9/2022	8,270	63,187
144	Put	Vertiv Holdings	Exchange Traded	USD 7.5	16/9/2022	(9,033)	144
185	Call	Walt Disney	Exchange Traded	USD 125	16/9/2022	(58,872)	4,440
750	Call	Western Digital	Exchange Traded	USD 60	16/9/2022	(30,568)	3,375
141	Call	US Treasury 10 Year Note	Exchange Traded	USD 118.5	23/9/2022	565	58,383
166	Put	US Treasury 10 Year Note	Exchange Traded	USD 116.5	23/9/2022	(1,188)	118,016
442	Put	US Treasury 10 Year Note	Exchange Traded	USD 116	23/9/2022	(2,106)	238,265
1,326	Put	US Treasury 10 Year Note	Exchange Traded	USD 117	23/9/2022	96,078	1,232,766
10	Put	Nasdaq-100 Index	Exchange Traded	USD 900	30/9/2022	340,295	654,750
57	Put	Nasdaq-100 Index	Exchange Traded	USD 100	30/9/2022	2,754,471	4,485,615
482	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 410	30/9/2022	459,930	798,192
2,660	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 415	30/9/2022	3,356,440	5,274,780
489	Put	3 Month SOFR	Exchange Traded	USD 96.125	14/10/2022	(13,267)	110,025
425	Put	Carnival	Exchange Traded	USD 5	21/10/2022	(10,044)	3,613
55	Put	Change Healthcare	Exchange Traded	USD 17	21/10/2022	(68)	1,375
38	Call	Eli Lilly	Exchange Traded	USD 330	21/10/2022	(39,700)	22,705

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266	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	21/10/2022	(91,321)	50,163
210	Put	EURO STOXX 50 Index	Exchange Traded	EUR 400	21/10/2022	50,846	167,337
135	Put	iHeartCommunications	Exchange Traded	USD 7.5	21/10/2022	(5,932)	6,750
425	Put	KB Home	Exchange Traded	USD 25	21/10/2022	3,015	30,812
109	Call	Microsoft	Exchange Traded	USD 290	21/10/2022	(35,168)	33,245
8	Call	S&P 500 Index	Exchange Traded	USD 300	21/10/2022	(13,538)	18,800
23	Put	S&P 500 Index	Exchange Traded	USD 500	21/10/2022	(219,472)	54,395
125	Put	Sabre	Exchange Traded	USD 5	21/10/2022	(6,799)	938
160	Put	Sabre	Exchange Traded	USD 6	21/10/2022	(3,242)	3,440
1,088	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	21/10/2022	(527,385)	236,640
15	Call	Tesla	Exchange Traded	USD 316.67	21/10/2022	(10,160)	14,663
99	Call	Tesla	Exchange Traded	USD 320	21/10/2022	(75,149)	88,605
185	Call	Walt Disney	Exchange Traded	USD 130	21/10/2022	(50,270)	15,818
350	Put	Xerox Holdings	Exchange Traded	USD 15	21/10/2022	4,948	17,500
86	Call	Dynatrace	Exchange Traded	USD 45	18/11/2022	(33,278)	14,620
109	Call	Eli Lilly	Exchange Traded	USD 330	18/11/2022	(1,878)	117,175
54	Call	Generac Holdings	Exchange Traded	USD 300	18/11/2022	(81,470)	21,600
5	Call	S&P 500 Index	Exchange Traded	USD 300	18/11/2022	(5,586)	23,475
138	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	18/11/2022	66,312	140,898
39	Call	Tesla	Exchange Traded	USD 320	18/11/2022	(29,239)	57,037
250	Call	Western Digital	Exchange Traded	USD 65	18/11/2022	(18,156)	3,500
375	Put	Ally Financial	Exchange Traded	USD 20	16/12/2022	(15,148)	6,563
352	Call	Commerzbank	Exchange Traded	EUR 9	16/12/2022	(27,995)	4,050
45	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	16/12/2022	(26,406)	10,647
130	Put	EURO STOXX 50 Index	Exchange Traded	EUR 100	16/12/2022	(85,283)	86,942
137	Put	EURO STOXX 50 Index	Exchange Traded	EUR 300	16/12/2022	(12,335)	148,092
400	Call	EURO STOXX Bank Index	Exchange Traded	EUR 100	16/12/2022	(41,676)	8,504
425	Put	Ford Motor	Exchange Traded	USD 8	16/12/2022	(17,519)	3,188
48	Call	Lions Gate Entertainment	Exchange Traded	USD 15	16/12/2022	(803)	1,320
		LVMH Moet Hennessy Louis					
14	Call	Vuitton	Exchange Traded	EUR 640	16/12/2022	13,967	75,457
4	Call	S&P 500 Index	Exchange Traded	USD 300	16/12/2022	(2,089)	28,080
1,082	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	16/12/2022	(1,223,449)	696,267
		STOXX Europe					
249	Put	600 Automobiles & Parts Index	Exchange Traded	EUR 350	16/12/2022	(82,741)	66,013
		STOXX Europe					
146	Put	600 Automobiles & Parts Index	Exchange Traded	EUR 470	16/12/2022	(10,616)	153,366
		STOXX Europe 600 Chemicals					
47	Put	Index	Exchange Traded	EUR 840	16/12/2022	(20,299)	14,811
		STOXX Europe 600 Chemicals					
103	Put	Index	Exchange Traded	EUR 40	16/12/2022	28,699	180,328
		STOXX Europe 600 Personal &					
28	Put	Household Goods Index	Exchange Traded	EUR 800	16/12/2022	(16,212)	15,056
79	Call	Abbott Laboratories	Exchange Traded	USD 125	20/1/2023	(42,441)	5,530
14	Call	Adobe	Exchange Traded	USD 480	20/1/2023	(38,822)	11,235
20	Call	Align Technology	Exchange Traded	USD 290	20/1/2023	(46,833)	37,900
140	Call	Alphabet	Exchange Traded	USD 125	20/1/2023	(61,484)	60,900
5	Call	Booking Holdings	Exchange Traded	USD 600	20/1/2023	(79,939)	11,550
88	Call	Dynatrace	Exchange Traded	USD 45	20/1/2023	(25,035)	23,980
27	Call	Eli Lilly	Exchange Traded	USD 340	20/1/2023	(22,237)	34,897
88	Call	Glencore	Exchange Traded	GBP 5.8	20/1/2023	(36,841)	12,627
13	Call	Humana	Exchange Traded	USD 500	20/1/2023	8,586	36,660

契約数	コール/ プット	摘要	取引相手	行使価格	満期日	未実現評価益/ (損) (米ドル)	時価 (米ドル)
15	Call	Intuit	Exchange Traded	USD 450	20/1/2023	(818)	59,625
91	Call	Otis Worldwide	Exchange Traded	USD 85	20/1/2023	(21,363)	10,920
500	Put	PG&E	Exchange Traded	USD 7	20/1/2023	(4,959)	7,500
65	Call	S&P 500 Index	Exchange Traded	USD 6,000	20/1/2023	(44,506)	488
48	Call	salesforce.com	Exchange Traded	USD 210	20/1/2023	(57,917)	11,712
48	Call	salesforce.com	Exchange Traded	USD 200	20/1/2023	(48,289)	18,240
16	Call	ServiceNow	Exchange Traded	USD 550	20/1/2023	(65,236)	24,320
62	Call	XPO Logistics	Exchange Traded	USD 57.5	20/1/2023	(13,716)	28,830
651	Call	3 Month SOFR	Exchange Traded	USD 97.125	10/3/2023	(298,080)	117,994
649	Call	3 Month SOFR	Exchange Traded	USD 96.75	10/3/2023	(394,443)	214,981
652	Call	3 Month SOFR	Exchange Traded	USD 96.375	10/3/2023	(290,316)	387,125
1,089	Call	Nasdaq-100 Index	Goldman Sachs	USD 707.725	16/9/2022	(236,074)	1,421
Total (USD underlying exposure - USD 896,415,716)						(3,419,666)	29,778,206

売建オプション 2022年8月31日現在

契約数	コール/ プット	摘要	取引相手	行使価格	満期日	未実現評価益/ (損) (米ドル)	時価 (米ドル)
(112,608,663)	Put	OTC EUR/USD	Bank of America	EUR 0.975	29/9/2022	55,177	(451,475)
(18,780,000)	Put	OTC USD/JPY	Bank of America	USD 120	21/12/2022	12,860	(16,531)
(14,380,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	56,082	-
(14,380,000)	Put	OTC USD/JPY	Barclays	USD 124.71	8/9/2022	56,082	-
(32,540,000)	Put	OTC USD/JPY	Barclays	USD 112	21/9/2022	150,986	-
(130,240,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.965	13/10/2022	30,954	(533,475)
(111,480,000)	Put	OTC EUR/USD	BNP Paribas	EUR 0.98	2/11/2022	(206,478)	(968,873)
(18,486,000)	Call	OTC USD/CNH	Citibank	USD 6.95	20/9/2022	(22,944)	(51,043)
(22,128,000)	Put	OTC EUR/USD	Citibank	EUR 0.95	22/9/2022	34,842	(14,639)
(23,707,000)	Put	OTC USD/ZAR	Citibank	USD 15.75	10/11/2022	867	(76,183)
(4,390,000)	Call	OTC USD/ZAR	Citibank	USD 17	10/11/2022	12,649	(140,308)
(23,980,000)	Call	OTC AUD/USD	Deutsche Bank	AUD 0.716	15/9/2022	40,367	(8,363)
(16,780,000)	Put	OTC USD/JPY	Goldman Sachs	USD 109	13/9/2022	41,950	-
(53,255,170)	Call	OTC USD/CNH	Goldman Sachs	USD 6.99	26/9/2022	753	(116,994)
(16,282,000)	Call	OTC USD/CNH	Goldman Sachs	USD 6.93	28/9/2022	(22,938)	(72,859)
(12,117,000)	Put	OTC EUR/USD	Goldman Sachs	EUR 0.96	26/10/2022	29,644	(38,324)
(43,987,729)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(18,960)	(129,809)
(43,987,729)	Call	OTC USD/CNH	Goldman Sachs	USD 7.05	27/10/2022	(55,469)	(129,809)
(21,910,000)	Call	OTC USD/CNH	HSBC Bank	USD 7	22/9/2022	1,871	(36,449)
(37,113,297)	Put	OTC EUR/CHF	JP Morgan	EUR 0.94	14/9/2022	50,549	(7,085)
(88,628,770)	Call	OTC USD/CNH	JP Morgan	USD 7	15/9/2022	154,691	(95,951)
(13,070,000)	Put	OTC USD/JPY	JP Morgan	USD 124.71	15/9/2022	90,049	(3)
(17,195,000)	Call	OTC USD/CNH	JP Morgan	USD 6.8	11/10/2022	(120,392)	(282,025)
(19,570,000)	Call	OTC USD/CNH	JP Morgan	USD 6.8	17/10/2022	(20,674)	(180,659)
(16,578,000)	Put	OTC USD/ZAR	JP Morgan	USD 16.35	20/10/2022	35,841	(102,337)
(7,368,000)	Call	OTC USD/ZAR	JP Morgan	USD 18	20/10/2022	9,113	(61,583)
(9,270,000)	Put	OTC USD/JPY	JP Morgan	USD 125	15/11/2022	5,801	(11,719)
(7,366,000)	Call	OTC USD/CLP	Morgan Stanley	USD 40	8/9/2022	115,068	(659)
(11,048,000)	Put	OTC USD/CLP	Morgan Stanley	USD 920	8/9/2022	(236,018)	(332,302)
(5,615,000)	Call	OTC USD/JPY	Morgan Stanley	USD 135	12/10/2022	(126,704)	(174,465)
(16,300,000)	Put	OTC USD/JPY	Morgan Stanley	USD 130	26/10/2022	75,580	(44,975)

契約数	コール/ プット	摘要	取引相手	行使価格	満期日	未実現評価益/ (損) (米ドル)	時価 (米ドル)
(30,341,000)	Put	OTC EUR/NOK	Morgan Stanley	EUR 9.35	16/11/2022	37,045	(36,464)
(18,717,000)	Put	OTC USD/JPY	Morgan Stanley	USD 109	10/12/2022	31,295	-
(64,834,996)	Put	OTC USD/JPY	RBC	USD 125	8/9/2022	299,927	-
(4,847)	Put	S&P 500 Index	Citibank	USD 700	16/9/2022	710,775	(55,051)
(1,137)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 380	2/9/2022	234,331	(9,665)
(1,037)	Call	Alphabet	Exchange Traded	USD 125	16/9/2022	100,376	(12,963)
(1,714)	Put	Apple	Exchange Traded	USD 115	16/9/2022	73,409	(2,571)
(163)	Put	Dollar Tree	Exchange Traded	USD 125	16/9/2022	28,426	(12,714)
(954)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 550	16/9/2022	1,258,565	(712,468)
(110)	Put	FTSE 100 Index	Exchange Traded	GBP 600	16/9/2022	245,617	(7,981)
(530)	Call	Microsoft	Exchange Traded	USD 310	16/9/2022	53,938	(4,770)
(75)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	16/9/2022	(19,151)	(26,325)
(37)	Put	United Rentals	Exchange Traded	USD 270	16/9/2022	9,821	(11,748)
(75)	Put	Valero Energy	Exchange Traded	USD 110	16/9/2022	17,982	(20,850)
(185)	Put	Walt Disney	Exchange Traded	USD 110	16/9/2022	(13,455)	(32,468)
(1,722)	Put	US Treasury 10 Year Note	Exchange Traded	USD 115	23/9/2022	33,258	(484,313)
(575)	Put	US Treasury 10 Year Note	Exchange Traded	USD 114	23/9/2022	(5,366)	(76,367)
(87)	Put	US Treasury 5 Year Note	Exchange Traded	USD 111.25	23/9/2022	(10,385)	(73,406)
(57)	Put	Nasdaq-100 Index	Exchange Traded	USD 100	30/9/2022	(1,006,362)	(1,633,620)
(10)	Put	Nasdaq-100 Index	Exchange Traded	USD 900	30/9/2022	(117,437)	(227,400)
(2,660)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 390	30/9/2022	(1,247,280)	(1,956,430)
(482)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 385	30/9/2022	(166,780)	(284,621)
(434)	Put	3 Month SOFR	Exchange Traded	USD 96.5	14/10/2022	(139,323)	(322,788)
(38)	Put	Eli Lilly	Exchange Traded	USD 260	21/10/2022	21,404	(8,151)
(210)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 200	21/10/2022	(24,315)	(81,935)
(109)	Put	Microsoft	Exchange Traded	USD 250	21/10/2022	(25,239)	(63,765)
(21)	Put	Nasdaq-100 Index	Exchange Traded	USD 600	21/10/2022	(242,778)	(518,595)
(23)	Put	S&P 500 Index	Exchange Traded	USD 250	21/10/2022	148,874	(24,265)
(2,175)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 440	21/10/2022	662,857	(204,450)
(15)	Put	Tesla	Exchange Traded	USD 233.33	21/10/2022	1,813	(12,075)
(219)	Put	Tesla	Exchange Traded	USD 240	21/10/2022	(1,685)	(208,598)
(5)	Put	Tesla	Exchange Traded	USD 700	21/10/2022	(196,675)	(210,563)
(185)	Put	Walt Disney	Exchange Traded	USD 110	21/10/2022	(32,326)	(74,463)
(86)	Put	Dynatrace	Exchange Traded	USD 35	18/11/2022	4,181	(18,490)
(109)	Put	Eli Lilly	Exchange Traded	USD 260	18/11/2022	6,950	(40,766)
(54)	Put	Generac Holdings	Exchange Traded	USD 220	18/11/2022	(67,783)	(116,640)
(138)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 340	18/11/2022	(20,146)	(46,575)
(39)	Put	Tesla	Exchange Traded	USD 240	18/11/2022	(9,740)	(55,478)
(352)	Put	Commerzbank	Exchange Traded	EUR 7.2	16/12/2022	(18,534)	(36,448)
(14)	Put	LVMH Moet Hennessy Louis Vuitton	Exchange Traded	EUR 520	16/12/2022	18,970	(14,216)
(438)	Put	SOFR 3 Month Index	Exchange Traded	USD 96.25	16/12/2022	(22,833)	(213,525)
(1,298)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 310	16/12/2022	794,702	(332,937)
(146)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 400	16/12/2022	4,192	(67,554)
(103)	Put	STOXX Europe 600 Chemicals Index	Exchange Traded	EUR 940	16/12/2022	(11,462)	(79,087)
(977)	Put	3 Month SOFR	Exchange Traded	USD 96.25	13/1/2023	(93,948)	(848,769)
(977)	Put	3 Month SOFR	Exchange Traded	USD 96	13/1/2023	(63,144)	(549,563)
(79)	Put	Abbott Laboratories	Exchange Traded	USD 105	20/1/2023	(13,410)	(55,103)
(14)	Put	Adobe	Exchange Traded	USD 400	20/1/2023	(15,462)	(64,085)

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(20)	Put	Align Technology	Exchange Traded	USD 230	20/1/2023	3,947	(47,500)
(140)	Put	Alphabet	Exchange Traded	USD 100	20/1/2023	15,505	(65,100)
(5)	Put	Booking Holdings	Exchange Traded	USD 2,000	20/1/2023	(47,141)	(114,000)
(88)	Put	Dynatrace	Exchange Traded	USD 35	20/1/2023	11,069	(26,180)
(27)	Put	Eli Lilly	Exchange Traded	USD 280	20/1/2023	7,392	(35,303)
(88)	Put	Glencore	Exchange Traded	GBP 4.5	20/1/2023	(7,168)	(40,457)
(13)	Put	Humana	Exchange Traded	USD 390	20/1/2023	19,223	(7,865)
(15)	Put	Intuit	Exchange Traded	USD 370	20/1/2023	20,028	(27,000)
(91)	Put	Otis Worldwide	Exchange Traded	USD 65	20/1/2023	4,976	(17,973)
(96)	Put	salesforce.com	Exchange Traded	USD 160	20/1/2023	(29,748)	(140,400)
(16)	Put	ServiceNow	Exchange Traded	USD 450	20/1/2023	(11,077)	(79,280)
(62)	Put	XPO Logistics	Exchange Traded	USD 45	20/1/2023	7,588	(17,205)
(651)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.625	10/3/2023	158,017	(207,506)
(652)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 96.75	10/3/2023	31,609	(684,600)
(649)	Call	SOFR 1 Year Mid Cap Index	Exchange Traded	USD 97.125	3/10/2023	189,657	(425,906)
Total (USD underlying exposure - USD 791,614,104)						1,818,765	(15,966,251)

買建スワップション 2022年8月31日現在

想定金額	摘要	取引相手	満期日	未実現評価益/ (損) (米ドル)	時価 (米ドル)
EUR 6,550,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2027; and pays 5% Fixed	Bank of America	21/9/2022	(96,317)	42,374
EUR 6,550,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2027; and pays 5% Fixed	Bank of America	21/9/2022	(32,871)	42,374
EUR 19,800,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	21/9/2022	(172,863)	233,568
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	19/10/2022	7,694	46,205
USD 2,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	19/10/2022	4,590	23,102
USD 16,100,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/6/2024; and pays 3.9% Fixed semi-annually from 15/12/2023	Bank of America	13/6/2023	(117,700)	164,050
USD 19,255,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.62% Fixed semi-annually from 30/11/2024; and pays Floating USD SOFR annually from 30/5/2025	Bank of America	28/5/2024	(113,222)	741,700
USD 19,255,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/5/2025; and pays 2.62% Fixed semi-annually from 30/11/2024	Bank of America	28/5/2024	175,100	1,030,022
USD 9,295,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2028; and pays 3.15% Fixed semi-annually from 25/2/2028	Bank of America	23/8/2027	21,114	270,220
EUR 19,400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.FINSR.37.V1 quarterly from 20/6/2022; and pays 1% Fixed	Barclays	21/9/2022	(37,371)	27,973
EUR 19,300,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	(165,237)	22,841

想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
EUR 12,800,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(22,852)	7,847
EUR 7,400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(15,938)	76,736
EUR 7,400,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	19/10/2022	(85)	1,416
EUR 6,700,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	14,490	97,891
USD 20,250,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/6/2024; and pays 2.96% Fixed semi-annually from 26/12/2023	Barclays	22/6/2023	(135,814)	638,748
USD 20,250,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.96% Fixed semi-annually from 26/12/2023; and pays Floating USD SOFR annually from 26/6/2024	Barclays	22/6/2023	10,078	784,641
EUR 36,480,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.05% Fixed annually from 4/3/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/9/2024	Barclays	29/2/2024	(124,752)	31,378
USD 4,070,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.94% Fixed semi-annually from 12/12/2024; and pays Floating USD SOFR annually from 12/6/2025	Barclays	10/6/2024	27,662	214,678
USD 4,070,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 12/6/2025; and pays 2.94% Fixed semi-annually from 12/12/2024	Barclays	10/6/2024	(17,751)	169,265
USD 16,800,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/4/2024; and pays 3.25% Fixed semi-annually from 25/10/2023	BNP Paribas	21/4/2023	(28,804)	334,076
EUR 14,030,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023; and pays 2.63% Fixed annually from 15/9/2023	Citibank	13/9/2022	(136,424)	49,569
USD 8,085,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 11/6/2025; and pays 2.805% Fixed semi-annually from 11/12/2024	Citibank	7/6/2024	14,781	374,564
USD 8,085,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.805% Fixed semi-annually from 11/12/2024; and pays Floating USD SOFR annually from 11/6/2025	Citibank	7/6/2024	15,993	375,776
USD 10,460,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.232% Fixed semi-annually from 27/8/2025; and pays Floating USD SOFR 1 Day annually from 27/2/2026	Citibank	25/2/2025	(155,781)	100,728
USD 10,460,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 27/2/2026; and pays 1.232% Fixed semi-annually from 27/8/2025	Citibank	25/2/2025	531,548	1,408,319
USD 10,193,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.79% Fixed semi-annually from 29/12/2028; and pays Floating USD SOFR annually from 29/6/2029	Citibank	27/6/2028	(22,671)	586,397
USD 33,500,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.24% Fixed semi-annually from 16/12/2023; and pays Floating USD SOFR annually from 16/6/2024	Deutsche Bank	14/6/2023	445,320	1,771,920
USD 33,500,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/6/2024; and pays 3.24% Fixed semi-annually from 16/12/2023	Deutsche Bank	14/6/2023	(573,341)	753,259
USD 17,655,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.43% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Deutsche Bank	10/8/2023	(246,627)	368,649

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USD 17,655,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.43% Fixed semi-annually from 14/2/2024	Deutsche Bank	10/8/2023	386,030	1,001,306
EUR 71,730,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/8/2024	Deutsche Bank	8/2/2024	(212,489)	92,356
USD 10,890,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/4/2027; and pays 2.342% Fixed semi-annually from 9/10/2026	Deutsche Bank	7/4/2026	(139,695)	822,717
USD 10,890,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.342% Fixed semi-annually from 9/10/2026; and pays Floating USD SOFR annually from 9/4/2027	Deutsche Bank	7/4/2026	17,564	422,987
USD 6,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	(15,843)	37,617
USD 427,133,762	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/2/2024; and pays 3.75% Fixed annually from 13/8/2023	Goldman Sachs	9/2/2023	213,469	1,494,870
GBP 229,114,058	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating GBP SONIA annually from 3/4/2024; and pays 2.47% Fixed annually from 3/4/2023	Goldman Sachs	3/4/2023	3,311,506	4,812,317
EUR 315,429,398	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 4/11/2023; and pays 1% Fixed annually from 4/5/2024	Goldman Sachs	2/5/2023	3,107,925	4,782,149
USD 9,295,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/6/2028; and pays 3.29% Fixed semi-annually from 23/12/2027	Goldman Sachs	21/6/2027	(51,752)	249,871
USD 33,073,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.8725% Fixed semi-annually from 1/3/2024; and pays Floating USD SOFR annually from 1/9/2024	JP Morgan	30/8/2023	43,029	1,270,038
USD 33,073,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/9/2024; and pays 2.8725% Fixed semi-annually from 1/3/2024	JP Morgan	30/8/2023	(6,894)	1,220,114
USD 2,255,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 29/4/2039; and pays 2.725% Fixed semi-annually from 29/10/2038	JP Morgan	27/4/2038	10,333	102,588
USD 2,255,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.725% Fixed semi-annually from 29/10/2038; and pays Floating USD SOFR 1 Day annually from 29/4/2039	JP Morgan	27/4/2038	(95,404)	145,394
USD 2,777,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 24/2/2040; and pays 2.62% Fixed semi-annually from 24/8/2029	JP Morgan	22/2/2039	10,258	128,206
USD 2,777,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.62% Fixed semi-annually from 24/8/2039; and pays Floating USD SOFR 1 Day annually from 24/2/2040	JP Morgan	22/2/2039	(110,549)	173,189
EUR 6,666,667	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Morgan Stanley	19/10/2022	65,081	165,326
USD 29,055,610	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.26% Fixed semi-annually from 30/4/2023; and pays Floating USD SOFR annually from 31/10/2023	Morgan Stanley	27/10/2022	(211,621)	58,925
USD 551,236,172	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed semi-annually from 20/9/2023; and pays Floating USD SOFR 3 Month BBA quarterly 20/6/2023	Morgan Stanley	16/3/2023	(1,748,367)	4,564
USD 4,280,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.195% Fixed semi-annually from 1/10/2024; and pays Floating USD SOFR annually from 1/4/2025	Morgan Stanley	28/3/2024	(107,022)	96,813
USD 4,280,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/4/2025; and pays 2.195% Fixed semi-annually from 1/10/2024	Morgan Stanley	28/3/2024	108,272	312,107

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USD 4,215,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.169% Fixed semi-annually from 9/12/2025; and pays Floating USD SOFR 1 Day annually from 9/6/2026	UBS	5/6/2025	(57,167)	41,833
USD 4,215,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 9/6/2026; and pays 1.169% Fixed semi-annually from 9/12/2025	UBS	5/6/2025	211,654	586,290
EUR 7,557,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 20/7/2028; and pays 3% Fixed annually from 20/1/2029	UBS	18/1/2028	(48,277)	452,943
Total (USD underlying exposure -USD 925,357,362)				3,731,990	29,264,806

売建スワップション 2022年8月31日現在

想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
EUR (6,600,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Bank of America	19/10/2022	61,945	(31,033)
USD (5,325,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 7/11/2023; and pays 2.56% Fixed semi-annually from 7/5/2023	Bank of America	3/11/2022	68,778	(35,192)
USD (5,325,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.06% Fixed semi-annually from 7/5/2023; and pays Floating USD SOFR annually from 7/11/2023	Bank of America	3/11/2022	31,408	(72,563)
USD (9,180,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2023; and pays 2.44% Fixed semi-annually from 16/5/2023	Bank of America	14/11/2022	100,401	(50,084)
USD (24,690,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.475% Fixed semi-annually from 14/8/2023; and pays Floating USD SOFR annually from 14/2/2024	Bank of America	10/2/2023	(565,733)	(1,224,956)
USD (24,690,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2024; and pays 2.475% Fixed semi-annually from 14/8/2023	Bank of America	10/2/2023	349,303	(309,920)
USD (9,388,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/3/2024; and pays 1.93% Fixed semi-annually from 15/9/2023	Bank of America	13/3/2023	262,681	(46,418)
USD (9,388,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.93% Fixed semi-annually from 15/9/2023; and pays Floating USD SOFR annually from 15/3/2024	Bank of America	13/3/2023	(509,739)	(818,839)
USD (9,700,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/4/2024; and pays 2.605% Fixed semi-annually from 14/10/2023	Bank of America	12/4/2023	175,785	(194,270)
USD (9,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.605% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Bank of America	12/4/2023	(61,905)	(431,960)
USD (28,693,986)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/4/2024; and pays 3.45% Fixed semi-annually from 20/10/2023	Bank of America	18/4/2023	2,106	(431,890)
USD (128,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed annually from 15/12/2023; and pays Floating USD SOFR annually from 15/6/2024	Bank of America	13/6/2023	137,282	(144,446)
USD (17,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.765% Fixed semi-annually from 26/12/2024; and pays Floating USD SOFR annually from 26/6/2025	Bank of America	24/6/2024	8,024	(248,640)
USD (17,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/6/2025; and pays 2.765% Fixed semi-annually from 26/12/2024	Bank of America	24/6/2024	39,236	(217,429)

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USD (31,877,988)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.855% Fixed semi-annually from 28/2/2026; and pays Floating USD SOFR annually from 28/8/2026	Bank of America	26/8/2025	35,069	(1,670,403)
USD (31,877,988)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/8/2026; and pays 2.855% Fixed semi-annually from 28/2/2026	Bank of America	26/8/2025	(106,186)	(1,811,658)
USD (4,647,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 25/8/2028; and pays 2.15% Fixed semi-annually from 25/2/2028	Bank of America	23/8/2027	597	(110,023)
EUR (6,400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	79,816	(22,942)
EUR (10,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	21/9/2022	65,877	(35,490)
EUR (6,700,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022	Barclays	21/9/2022	(100,643)	(231,857)
EUR (7,400,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	42,196	(34,795)
EUR (21,485,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	(345,240)	(532,805)
EUR (6,600,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	19/10/2022	45,825	(72,402)
EUR (6,700,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	16/11/2022	26,528	(46,686)
EUR (6,600,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Barclays	16/11/2022	28,591	(45,989)
USD (14,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.178% Fixed semi-annually from 11/7/2023; and pays Floating USD SOFR annually from 11/1/2024	Barclays	9/1/2023	(29,820)	(2,209,461)
USD (44,130,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 16/1/2024; and pays 1.25% Fixed semi-annually from 16/7/2023	Barclays	12/1/2023	175,775	(2,069)
USD (44,130,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed semi-annually from 16/7/2023; and pays Floating USD SOFR 1 Day annually from 16/1/2024	Barclays	12/1/2023	(1,278,867)	(1,456,711)
EUR (4,375,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed annually from 25/1/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 25/7/2023	Barclays	23/1/2023	(39,949)	(99,376)
USD (9,700,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/4/2024; and pays 2.63% Fixed semi-annually from 17/10/2023	Barclays	13/4/2023	155,449	(202,966)
USD (9,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.63% Fixed semi-annually from 17/10/2023; and pays Floating USD SOFR annually from 17/4/2024	Barclays	13/4/2023	(61,098)	(419,513)
USD (19,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.48% Fixed semi-annually from 16/2/2024	Barclays	14/8/2023	15,870	(91,269)
USD (19,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.48% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Barclays	14/8/2023	329,799	(2,366,151)

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EUR (72,960,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.05% Fixed annually from 4/3/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/9/2024	Barclays	29/2/2024	(1,445,917)	(1,997,296)
USD (17,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.18% Fixed semi-annually from 20/12/2024; and pays Floating USD SOFR annually from 20/6/2025	Barclays	17/6/2024	70,600	(191,458)
USD (17,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2025; and pays 3.18% Fixed semi-annually from 20/12/2024	Barclays	17/6/2024	(31,593)	(293,651)
USD (17,385,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.735% Fixed semi-annually from 26/12/2024; and pays Floating USD SOFR annually from 26/6/2025	Barclays	24/6/2024	(1,287)	(244,894)
USD (17,385,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2025; and pays 2.735% Fixed semi-annually from 26/12/2024	Barclays	24/6/2024	38,325	(205,282)
USD (1,255,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/3/2030; and pays 1.4075% Fixed semi-annually from 14/3/2030	Barclays	12/3/2029	2,803	(72,657)
USD (1,255,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.79% Fixed semi-annually from 14/9/2029; and pays Floating USD SOFR annually from 14/3/2030	Barclays	12/3/2029	4,811	(79,814)
EUR (12,900,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	BNP Paribas	21/9/2022	119,217	(22,363)
USD (134,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed annually from 25/10/2023; and pays Floating USD SOFR annually from 25/4/2024	BNP Paribas	21/4/2023	38,616	(383,484)
EUR (14,030,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.13% Fixed annually from 15/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023	Citibank	13/9/2022	48,366	(2,160)
USD (9,610,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/10/2023; and pays 2.07% Fixed semi-annually from 3/4/2023	Citibank	29/9/2022	167,844	(1,292)
USD (9,610,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.57% Fixed semi-annually from 3/4/2023; and pays Floating USD SOFR annually from 3/10/2023	Citibank	29/9/2022	(162,499)	(327,791)
USD (54,305,155)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.88% Fixed semi-annually from 2/5/2023; and pays Floating USD SOFR annually from 2/11/2023	Citibank	31/10/2022	(712,717)	(1,109,144)
USD (57,080,119)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 9/11/2023; and pays Floating USD SOFR annually from 9/5/2024	Citibank	5/5/2023	348,327	(610,619)
USD (53,491,389)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.67% Fixed semi-annually from 27/12/2023; and pays Floating USD SOFR annually from 27/6/2024	Citibank	23/6/2023	180,433	(733,185)
USD (45,020,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/9/2023; and pays 1.95% Fixed semi-annually from 21/3/2023	Deutsche Bank	19/9/2022	144,064	-
USD (5,665,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.54% Fixed semi-annually from 12/4/2023; and pays Floating USD SOFR annually from 12/10/2023	Deutsche Bank	7/10/2022	25,389	(676,020)
USD (9,830,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/10/2023; and pays 2.34% Fixed semi-annually from 14/4/2023	Deutsche Bank	12/10/2022	151,119	(15,991)
USD (9,830,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.84% Fixed semi-annually from 14/4/2023; and pays Floating USD SOFR annually from 14/10/2023	Deutsche Bank	12/10/2022	(4,036)	(192,281)

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USD (7,650,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.78% Fixed semi-annually from 17/4/2023; and pays Floating USD SOFR annually from 17/10/2023	Deutsche Bank	13/10/2022	(37,122)	(174,822)
USD (7,650,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/10/2023; and pays 2.28% Fixed semi-annually from 17/4/2023	Deutsche Bank	13/10/2022	104,857	(9,893)
USD (5,665,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.535% Fixed semi-annually from 17/4/2023; and pays Floating USD SOFR annually from 17/10/2023	Deutsche Bank	13/10/2022	26,502	(678,343)
USD (18,760,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 20/1/2024; and pays 1.36% Fixed semi-annually from 20/7/2023	Deutsche Bank	18/1/2023	74,838	(1,327)
USD (28,120,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/4/2024; and pays 2.8825% Fixed semi-annually from 13/10/2024	Deutsche Bank	11/4/2023	172,010	(117,275)
USD (28,120,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.8825% Fixed semi-annually from 13/10/2023; and pays Floating USD SOFR annually from 13/4/2024	Deutsche Bank	11/4/2023	(89,476)	(378,760)
USD (9,266,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.765% Fixed semi-annually from 18/11/2023; and pays Floating USD SOFR annually from 18/5/2024	Deutsche Bank	16/5/2023	(5,192)	(352,667)
USD (9,266,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/5/2024; and pays 2.765% Fixed semi-annually from 18/11/2023	Deutsche Bank	16/5/2023	88,796	(258,679)
USD (4,669,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 21/7/2024; and pays 2.75% Fixed semi-annually from 21/1/2024	Deutsche Bank	19/7/2023	24,670	(144,746)
USD (4,669,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed semi-annually from 21/1/2024; and pays Floating USD SOFR annually from 21/7/2024	Deutsche Bank	19/7/2023	(22,774)	(190,227)
USD (12,708,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.435% Fixed semi-annually from 14/2/2024; and pays Floating USD SOFR annually from 14/8/2024	Deutsche Bank	10/8/2023	(271,619)	(717,352)
USD (12,708,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/8/2024; and pays 2.435% Fixed semi-annually from 14/2/2024	Deutsche Bank	10/8/2023	178,467	(267,266)
EUR (71,730,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.35% Fixed annually from 12/2/2025; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/8/2024	Deutsche Bank	8/2/2024	(1,203,557)	(1,653,665)
USD (3,990,268)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/5/2025; and pays 2.75% Fixed semi-annually from 8/11/2024	Deutsche Bank	6/5/2024	8,788	(111,319)
USD (3,990,268)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/5/2025; and pays 2.75% Fixed semi-annually from 8/11/2024	Deutsche Bank	6/5/2024	11,147	(108,960)
USD (17,385,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2025; and pays 2.78% Fixed semi-annually from 26/12/2024	Deutsche Bank	24/6/2024	33,699	(212,733)
USD (17,385,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.78% Fixed semi-annually from 26/12/2024; and pays Floating USD SOFR annually from 20/6/2025	Deutsche Bank	24/6/2024	8,237	(238,195)
USD (30,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.15% Fixed semi-annually from 18/12/2025; and pays Floating USD SOFR annually from 18/6/2026	Deutsche Bank	16/6/2025	427,647	(1,259,853)
USD (30,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/6/2026; and pays 3.15% Fixed semi-annually from 18/12/2025	Deutsche Bank	16/6/2025	(408,314)	(2,095,814)

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USD (18,214,776)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Deutsche Bank	28/7/2025	130,763	(803,655)
USD (5,506,299)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Deutsche Bank	28/7/2025	(66,343)	(348,816)
USD (5,506,299)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Deutsche Bank	28/7/2025	39,530	(242,944)
USD (18,214,776)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Deutsche Bank	28/7/2025	(219,461)	(1,153,879)
USD (615,318)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/7/2026; and pays 2.545% Fixed semi-annually from 31/1/2026	Deutsche Bank	29/7/2025	3,755	(26,950)
USD (615,318)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.545% Fixed semi-annually from 31/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	(8,526)	(39,230)
USD (27,068,934)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.545% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	215,422	(1,124,490)
USD (27,068,934)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.484% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 31/7/2026	Deutsche Bank	29/7/2025	(455,170)	(1,795,083)
EUR (105,926,397)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed annually from 9/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 9/3/2023	Goldman Sachs	7/9/2022	(198,659)	(469,882)
EUR (6,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	64,730	(7,530)
USD (6,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	21/9/2022	10,209	(10,284)
USD (5,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating CDX.NA.HY.38.V2 quarterly from 20/6/2027; and pays 5% Fixed	Goldman Sachs	21/9/2022	(650)	(8,570)
EUR (6,700,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Goldman Sachs	19/10/2022	31,746	(73,499)
USD (53,540,807)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 28/4/2023; and pays Floating USD SOFR annually from 28/10/2023	Goldman Sachs	26/10/2022	(354,779)	(692,086)
USD (54,182,125)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.92% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR annually from 4/11/2023	Goldman Sachs	2/11/2022	(592,081)	(1,023,100)
USD (87,128,964)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 15/5/2023; and pays Floating USD SOFR annually from 15/11/2023	Goldman Sachs	10/11/2022	(1,183,804)	(1,802,548)
EUR (4,487,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.821% Fixed annually from 15/11/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/5/2023	Goldman Sachs	11/11/2022	78,585	(24,257)
EUR (4,487,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.821% Fixed annually from 15/11/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/5/2023	Goldman Sachs	11/11/2022	(175,583)	(269,343)
USD (63,645,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/11/2023; and pays 1.74% Fixed semi-annually from 17/5/2023	Goldman Sachs	15/11/2022	349,260	(1,583)

想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
USD (63,645,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/11/2023; and pays 1.78% Fixed semi-annually from 17/5/2023	Goldman Sachs	15/11/2022	332,323	(1,813)
USD (53,201,779)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 28/5/2023; and pays Floating USD SOFR annually from 28/11/2023	Goldman Sachs	23/11/2022	(10,526)	(616,445)
EUR (5,080,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 14/12/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/6/2023	Goldman Sachs	12/12/2022	(32,032)	(84,434)
USD (854,267,523)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed annually from 13/8/2023; and pays Floating USD SOFR annually from 13/2/2024	Goldman Sachs	9/2/2023	(41,342)	(1,178,710)
USD (174,553,141)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.27% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	Goldman Sachs	23/3/2023	(1,663,804)	(3,126,559)
USD (56,890,021)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.28% Fixed semi-annually from 28/9/2023; and pays Floating USD SOFR annually from 28/3/2024	Goldman Sachs	24/3/2023	(523,541)	(1,007,106)
GBP (458,228,116)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.22% Fixed annually from 3/4/2023; and pays Floating GBP SONIA annually from 3/4/2024	Goldman Sachs	3/4/2023	(5,060,409)	(6,561,221)
EUR (630,858,796)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed annually from 4/5/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 4/11/2023	Goldman Sachs	2/5/2023	(4,185,937)	(5,815,086)
USD (54,834,240)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.57% Fixed semi-annually from 15/11/2023; and pays Floating USD SOFR annually from 15/5/2024	Goldman Sachs	11/5/2023	297,659	(755,707)
USD (10,125,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.104% Fixed semi-annually from 20/12/2023; and pays Floating USD SOFR annually from 20/6/2024	Goldman Sachs	15/6/2023	117,615	(267,641)
USD (10,125,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 20/6/2024; and pays 3.104% Fixed semi-annually from 20/12/2023	Goldman Sachs	15/6/2023	(75,691)	(460,947)
EUR (26,501,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 27/8/2028; and pays Floating USD SOFR semi-annually from 27/2/2028	Goldman Sachs	25/8/2027	(100,094)	(659,924)
USD (17,304,865)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY:38.V2 quarterly from 20/6/2022; and pays 5% Fixed	JP Morgan	21/9/2022	70,995	(8,840)
USD (16,150,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.22% Fixed semi-annually from 4/5/2023; and pays Floating USD SOFR annually from 4/11/2023	JP Morgan	2/11/2022	(168,274)	(718,850)
USD (5,580,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.45% Fixed semi-annually from 7/6/2023; and pays Floating USD SOFR 1 Day annually from 7/12/2023	JP Morgan	5/12/2022	(534,288)	(704,478)
USD (8,952,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.421% Fixed semi-annually from 19/6/2023; and pays Floating USD SOFR 1 Day annually from 19/12/2023	JP Morgan	15/12/2022	(898,538)	(1,150,089)
EUR (2,352,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.81% Fixed annually from 10/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023	JP Morgan	8/2/2023	(89,281)	(162,743)
EUR (2,352,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/8/2023; and pays 1.81% Fixed annually from 10/2/2024	JP Morgan	8/2/2023	48,482	(24,980)

想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
USD (14,550,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 27/3/2024; and pays 2.278% Fixed semi-annually from 27/9/2023	JP Morgan	23/3/2023	323,612	(152,355)
USD (14,550,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.278% Fixed semi-annually from 27/9/2023; and pays Floating USD SOFR annually from 27/3/2024	JP Morgan	23/3/2023	(441,435)	(917,402)
USD (9,266,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.674% Fixed semi-annually from 24/11/2023; and pays Floating USD SOFR annually from 24/5/2024	JP Morgan	22/5/2023	(61,013)	(392,967)
USD (9,266,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/5/2024; and pays 2.674% Fixed semi-annually from 24/11/2023	JP Morgan	22/5/2023	102,233	(229,722)
USD (13,955,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/8/2024; and pays 2.678% Fixed semi-annually from 23/2/2024	JP Morgan	21/8/2023	87,460	(416,315)
USD (13,955,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.678% Fixed semi-annually from 23/2/2024; and pays Floating USD SOFR annually from 23/8/2024	JP Morgan	21/8/2023	(120,864)	(624,639)
USD (11,300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.265% Fixed semi-annually from 6/3/2023; and pays Floating USD SOFR annually from 6/9/2023	Morgan Stanley	1/9/2022	11,069	(1,615,799)
USD (116,003,796)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.91% Fixed semi-annually from 6/4/2023; and pays Floating USD SOFR annually from 6/10/2023	Morgan Stanley	4/10/2022	(592,797)	(1,486,026)
EUR (6,666,667)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.37.V1 quarterly from 20/6/2022; and pays 5% Fixed	Morgan Stanley	19/10/2022	54,755	(18,175)
USD (107,641,689)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 31/10/2023; and pays 2.47% Fixed semi-annually from 30/4/2023	Morgan Stanley	27/10/2022	202,959	(14,913)
USD (5,037,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 9/5/2023; and pays Floating USD SOFR annually from 9/11/2023	Morgan Stanley	7/11/2022	55,826	(49,979)
USD (5,037,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2023; and pays 2.7% Fixed semi-annually from 9/5/2023	Morgan Stanley	7/11/2022	32,105	(52,539)
USD (109,447,660)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.35% Fixed semi-annually from 12/6/2023; and pays Floating USD SOFR annually from 12/12/2023	Morgan Stanley	8/12/2022	143,489	(1,030,337)
USD (8,953,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4325% Fixed semi-annually from 15/6/2023; and pays Floating USD SOFR 1 Day annually from 15/12/2023	Morgan Stanley	13/12/2022	(888,804)	(1,142,174)
EUR (2,352,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.798% Fixed annually from 14/2/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023	Morgan Stanley	10/2/2023	(93,007)	(165,237)
EUR (2,352,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 14/8/2023; and pays 1.798% Fixed annually from 14/2/2024	Morgan Stanley	10/2/2023	47,581	(24,648)
USD (233,257,979)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 1 Day annually from 17/2/2024; and pays 1.4% Fixed semi-annually from 17/2/2023	Morgan Stanley	15/2/2023	737,821	(30,783)
USD (233,257,979)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Morgan Stanley	15/2/2023	(2,908,990)	(3,786,836)
USD (233,257,979)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.6% Fixed semi-annually from 17/8/2023; and pays Floating USD SOFR 1 Day annually from 17/2/2024	Morgan Stanley	15/2/2023	(3,158,275)	(4,143,583)

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USD (9,192,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 6/3/2024; and pays 1.724% Fixed semi-annually from 6/9/2023	Morgan Stanley	2/3/2023	271,117	(26,933)
USD (9,192,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.724% Fixed semi-annually from 6/9/2023; and pays Floating USD SOFR annually from 6/3/2024	Morgan Stanley	2/3/2023	(647,885)	(945,935)
USD (9,388,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.84% Fixed semi-annually from 13/9/2023; and pays Floating USD SOFR annually from 13/3/2024	Morgan Stanley	9/3/2023	(566,955)	(881,923)
USD (9,388,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/3/2024; and pays 1.84% Fixed semi-annually from 13/9/2023	Morgan Stanley	9/3/2023	277,558	(37,410)
USD (551,236,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.4% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	604,987	(1,373)
USD (551,236,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR 3 Month BBA quarterly 20/6/2023; and pays 0.6% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	1,044,813	(2,536)
USD (58,188,598)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.4% Fixed semi-annually from 10/10/2023; and pays Floating USD SOFR annually from 10/4/2024	Morgan Stanley	6/4/2023	(233,479)	(901,193)
USD (26,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/4/2024; and pays 2.849% Fixed semi-annually from 14/10/2023	Morgan Stanley	12/4/2023	159,797	(107,186)
USD (26,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.849% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Morgan Stanley	12/4/2023	(106,501)	(373,483)
USD (26,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/4/2024; and pays 2.831% Fixed semi-annually from 14/10/2023	Morgan Stanley	12/4/2023	160,585	(104,380)
USD (26,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.831% Fixed semi-annually from 14/10/2023; and pays Floating USD SOFR annually from 14/4/2024	Morgan Stanley	12/4/2023	(114,787)	(379,752)
USD (9,700,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/4/2024; and pays 2.575% Fixed semi-annually from 18/10/2023	Morgan Stanley	14/4/2023	153,681	(186,425)
USD (9,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.575% Fixed semi-annually from 18/10/2023; and pays Floating USD SOFR annually from 18/4/2024	Morgan Stanley	14/4/2023	(107,418)	(447,524)
USD (31,327,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/6/2024; and pays 2.84% Fixed semi-annually from 9/12/2023	Morgan Stanley	7/6/2023	44,341	(1,013,594)
USD (31,327,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.84% Fixed semi-annually from 9/12/2023; and pays Floating USD SOFR annually from 9/6/2024	Morgan Stanley	7/6/2023	(46,444)	(1,116,003)
USD (20,971,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.46% Fixed semi-annually from 10/2/2024; and pays Floating USD SOFR annually from 10/8/2024	Morgan Stanley	8/8/2023	(409,228)	(1,155,795)
USD (20,971,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 10/8/2024; and pays 2.46% Fixed semi-annually from 10/2/2024	Morgan Stanley	8/8/2023	291,771	(454,796)
USD (21,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4075% Fixed semi-annually from 16/2/2024; and pays Floating USD SOFR annually from 16/8/2024	Morgan Stanley	14/8/2023	206,704	(2,748,814)
USD (21,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2024; and pays 1.4075% Fixed semi-annually from 16/2/2024	Morgan Stanley	14/8/2023	26,681	(89,370)

想定金額	摘要	取引相手	満期日	未実現評価益/ (損) (米ドル)	時価 (米ドル)
USD (3,887,390)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.828% Fixed semi-annually from 15/11/2024; and pays Floating USD SOFR annually from 15/5/2025	Morgan Stanley	13/5/2024	6,808	(114,090)
USD (3,887,390)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/5/2025; and pays 2.828% Fixed semi-annually from 15/11/2024	Morgan Stanley	13/5/2024	18,098	(102,800)
USD (6,690,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.87% Fixed semi-annually from 15/11/2024; and pays Floating USD SOFR annually from 15/5/2025	Morgan Stanley	13/5/2024	963	(171,639)
USD (16,785,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/2/2025; and pays Floating USD SOFR annually from 22/8/2025	Morgan Stanley	20/8/2024	(121,410)	(1,439,868)
USD (11,012,597)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.555% Fixed semi-annually from 30/7/2026; and pays 2.555% Fixed semi-annually from 30/1/2026	Morgan Stanley	28/7/2025	83,464	(485,887)
USD (11,012,597)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Morgan Stanley	28/7/2025	(128,281)	(697,632)
USD (11,012,598)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 30/7/2026; and pays 2.53% Fixed semi-annually from 30/1/2026	Morgan Stanley	28/7/2025	92,172	(475,528)
USD (11,012,598)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.53% Fixed semi-annually from 30/1/2026; and pays Floating USD SOFR annually from 30/7/2026	Morgan Stanley	28/7/2025	(141,305)	(709,005)
USD (4,590,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed semi-annually from 22/5/2023; and pays Floating USD SOFR annually from 22/11/2023	Nomura	18/11/2022	3,539	(80,343)
USD (4,590,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/11/2023; and pays 2.5% Fixed semi-annually from 22/5/2023	Nomura	18/11/2022	52,276	(31,607)
USD (5,510,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 2/6/2024; and pays 2.715% Fixed semi-annually from 2/12/2023	Nomura	31/5/2023	37,687	(148,000)
USD (5,510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.715% Fixed semi-annually from 2/12/2023; and pays Floating USD SOFR annually from 2/6/2024	Nomura	31/5/2023	(39,049)	(224,736)
USD (8,155,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.1% Fixed semi-annually from 22/11/2024; and pays Floating USD SOFR annually from 22/5/2025	Nomura	20/5/2024	(20,988)	(177,564)
USD (8,155,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/5/2025; and pays 2.1% Fixed semi-annually from 22/11/2024	Nomura	20/5/2024	20,663	(122,049)
Total (USD underlying exposure - USD 2,835,781,783)				(23,197,409)	(97,324,388)

差金決済契約 2022年8月31日現在

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)	保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
Belgium				China			
15,499	Telenet Group Holding	Bank of America	(18,142)	(63,250)	ZTO Express Cayman	Bank of America	(79,508)
			(18,142)				(79,508)

保有高	銘柄	取引相手	未実現評価益/ (損) (米ドル)
Italy			
417,353	Telecom Italia	Bank of America	(13,486)
			(13,486)
United Kingdom			
60,814	Liberty Global	Bank of America	(80,883)
			(80,883)
Total (USD underlying exposure - USD 3,224,513)			(192,019)

マネー・マーケット・マザーファンド

《第38期》決算日2023年11月20日

[計算期間：2023年5月23日～2023年11月20日]

「マネー・マーケット・マザーファンド」は、11月20日に第38期の決算を行いました。
以下、法令・諸規則に基づき、当マザーファンドの第38期の運用状況をご報告申し上げます。

運用方針	わが国の短期公社債等を中心に投資し、利子等収益の確保を図ります。なお、市況動向および資金動向等により、上記のような運用が行えない場合があります。
主要運用対象	わが国の公社債等を主要投資対象とします。
主な組入制限	外貨建資産への投資は行いません。

○最近5期の運用実績

決算期	基準価額	騰落率	債組入比率	債券先物比率	純資産額
34期(2021年11月22日)	円 10,182	0.0	—	—	百万円 1,637
35期(2022年5月20日)	10,182	0.0	—	—	2,897
36期(2022年11月21日)	10,181	△0.0	—	—	2,660
37期(2023年5月22日)	10,181	0.0	—	—	2,921
38期(2023年11月20日)	10,181	0.0	—	—	3,393

(注) 当ファンドの値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。

(注) 「債券先物比率」は買建比率－売建比率。

○当期中の基準価額と市況等の推移

年月日	基準価額	騰落率	債組入比率	債券先物比率	債券率
(期首) 2023年5月22日	円 10,181	—	—	—	—
5月末	10,181	0.0	—	—	—
6月末	10,181	0.0	—	—	—
7月末	10,181	0.0	—	—	—
8月末	10,181	0.0	—	—	—
9月末	10,181	0.0	—	—	—
10月末	10,181	0.0	—	—	—
(期末) 2023年11月20日	10,181	0.0	—	—	—

(注) 騰落率は期首比。

(注) 「債券先物比率」は買建比率－売建比率。

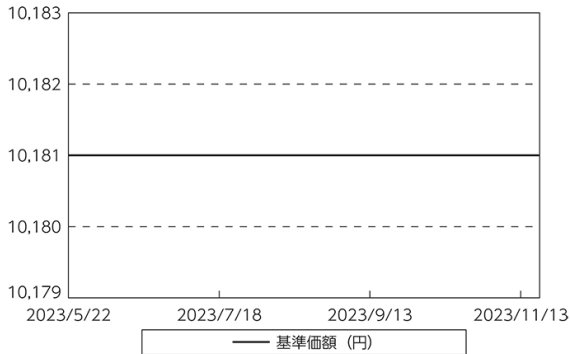
○運用経過

●当期中の基準価額等の推移について

◎基準価額の動き

基準価額は期間の初めに比べ横ばいとなりました。

基準価額等の推移



●基準価額の主な変動要因

(上昇要因)

利子等収益が積み上がったことが基準価額の上昇要因となりました。

(下落要因)

運用資金に対するマイナス金利適用などが基準価額の下落要因となりました。

●投資環境について

◎国内短期金融市場

- ・無担保コール翌日物金利は0%を下回る水準で推移しました。
- ・当期間の短期金融市場をみると、日銀は長短金利を操作目標として金融市場調整を行いました。コール・レート（無担保・翌日物）はマイナス圏で推移し、足下のコール・レートは-0.013%となりました。

●当該投資信託のポートフォリオについて

- ・コール・ローン等短期金融商品を活用し、利子等収益の確保を図りました。

○今後の運用方針

- ・今後も日銀による金融緩和政策が継続すると想定されることから、短期金利は引き続き低位で推移すると予想しています。以上の見通しにより、コール・ローン等への投資を通じて、安定した収益の確保をめざした運用を行う方針です。

○1万口当たりの費用明細

(2023年5月23日～2023年11月20日)

該当事項はございません。

○売買及び取引の状況

(2023年5月23日～2023年11月20日)

その他有価証券

		買付額	売付額
国内	コマーシャル・ペーパー	千円 322,399,871	千円 321,899,877

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2023年5月23日～2023年11月20日)

該当事項はございません。

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人です。

○組入資産の明細

(2023年11月20日現在)

国内その他有価証券

区 分	当 期	末
	評 価 額	比 率
コマーシャル・ペーパー	千円 2,799,997	% 82.5

(注) 比率は、純資産総額に対する評価額の割合。

○投資信託財産の構成

(2023年11月20日現在)

項 目	当 期	末
	評 価 額	比 率
その他有価証券	千円 2,799,997	% 82.5
コール・ローン等、その他	593,717	17.5
投資信託財産総額	3,393,714	100.0

○資産、負債、元本及び基準価額の状況 (2023年11月20日現在)

項目	当期末
(A) 資産	3,393,714,808
コール・ローン等	593,717,773
その他有価証券(評価額)	2,799,997,035
(B) 負債	261
未払解約金	43
未払利息	218
(C) 純資産総額(A-B)	3,393,714,547
元本	3,333,531,344
次期繰越損益金	60,183,203
(D) 受益権総口数	3,333,531,344口
1万口当たり基準価額(C/D)	10,181円

<注記事項>

- ①期首元本額 2,870,024,150円
 期中追加設定元本額 644,599,674円
 期中一部解約元本額 181,092,480円
 また、1口当たり純資産額は、期末1.0181円です。

②期末における元本の内訳(当親投資信託を投資対象とする投資信託ごとの元本額)

三菱UFJ ターゲット・イヤー・ファンド2030(確定拠出年金)	2,228,013,587円
三菱UFJ DC金利連動アロケーション型バランスファンド	568,143,019円
三菱UFJ ターゲット・イヤー・ファンド2035(確定拠出年金)	110,083,425円
三菱UFJ <DC>ターゲット・イヤー ファンド 2030	76,382,303円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<マネープールファンドA>	61,991,356円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<マネープールファンド>	38,044,882円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<ブラジルリアルコース>(毎月分配型)	24,765,135円
PIMCO インカム戦略ファンド<米ドルインカム>(毎月分配型)	18,468,833円
PIMCO インカム戦略ファンド<世界通貨分散コース>(毎月分配型)	13,122,469円
ビムコ・インカム・ストラテジー・ファンド<為替ヘッジなし>(毎月決算型)	13,053,165円
ビムコ・グローバル・ハイイールド・ファンド(毎月分配型)	11,784,347円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<ブラジルリアルコース>(毎月分配型)	10,743,284円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<豪ドルコース>(毎月分配型)	9,893,887円
マネープールファンド(FOF用)(適格機関投資家限定)	9,871,149円
ビムコ・インカム・ストラテジー・ファンド<為替ヘッジなし>(年2回決算型)	9,376,245円
三菱UFJ ターゲット・イヤーファンド 2030	7,690,306円
三菱UFJ 欧州ハイイールド債券ファンド ユーロ円プレミアム(毎月分配型)	7,489,236円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<米ドルコース>(毎月分配型)	7,196,270円
PIMCO ニューワールド円インカムファンド(毎月分配型)	6,895,341円
ビムコ・エマージング・ボンド・オープン Aコース(為替ヘッジなし)	6,887,212円
ビムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり>(年2回決算型)	6,675,966円
米国バンクローンファンド<為替ヘッジなし>(毎月分配型)	5,812,610円
PIMCO ニューワールドインカムファンド<豪ドルコース>(毎月分配型)	5,548,198円
PIMCO インカム戦略ファンド<円インカム>(毎月分配型)	5,541,524円
ビムコ・エマージング・ボンド・オープン Bコース(為替ヘッジあり)	5,484,593円
三菱UFJ/ビムコ トータル・リターン・ファンド<為替ヘッジなし>(毎月決算型)	5,411,821円
PIMCO ニューワールドインカムファンド<メキシコペソコース>(毎月分配型)	4,489,124円
欧州ハイイールド債券ファンド(為替ヘッジなし)	4,289,171円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<円コース>(毎月分配型)	3,857,128円
PIMCO インカム戦略ファンド<米ドルインカム>(年2回分配型)	3,319,056円

○損益の状況 (2023年5月23日~2023年11月20日)

項目	当期
(A) 配当等収益	△ 162,931
受取利息	10,911
支払利息	△ 173,842
(B) 当期損益金(A)	△ 162,931
(C) 前期繰越損益金	51,956,485
(D) 追加信託差損益金	11,667,215
(E) 解約差損益金	△ 3,277,566
(F) 計(B+C+D+E)	60,183,203
次期繰越損益金(F)	60,183,203

(注) (D)追加信託差損益金とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

(注) (E)解約差損益金とあるのは、中途解約の際、元本から解約価額を差し引いた差額分をいいます。

ビムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり> (毎月決算型)	2,966,566円
三菱UFJ 米国バンクローンファンド 米ドル円プレミアム (毎月分配型)	2,724,520円
PIMCO インカム戦略ファンド<円インカム> (年2回分配型)	2,711,846円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<米ドルコース> (毎月分配型)	2,590,474円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<マネープールファンド>	2,527,335円
欧州ハイイールド債券ファンド (為替ヘッジあり)	2,515,903円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<円コース> (毎月分配型)	2,210,674円
PIMCO ニューワールドインカムファンド<世界通貨分散コース> (毎月分配型)	2,119,621円
三菱UFJ /ビムコ トータル・リターン・ファンド<為替ヘッジなし> (年1回決算型)	2,065,331円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<円コース> (毎月分配型)	2,007,890円
米国バンクローンファンド<為替ヘッジあり> (毎月分配型)	1,628,892円
PIMCO インカム戦略ファンド<世界通貨分散コース> (年2回分配型)	1,616,484円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	1,491,640円
三菱UFJ /ビムコ トータル・リターン・ファンド<米ドルヘッジ型> (毎月決算型)	1,412,860円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<米ドルコース> (毎月分配型)	1,339,040円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<トルコリラコース> (毎月分配型)	1,149,232円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	1,145,161円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<トルコリラコース> (毎月分配型)	1,074,934円
三菱UFJ /ビムコ トータル・リターン・ファンド<米ドルヘッジ型> (年1回決算型)	1,020,693円
PIMCO ニューワールド米ドルインカムファンド (毎月分配型)	907,086円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<インドネシアルピアコース> (毎月分配型)	669,935円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<メキシコペソコース> (毎月分配型)	665,580円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<資源国バスケット通貨コース> (毎月分配型)	629,892円
ビムコ・エマージング・ボンド・オープン Cコース (為替ヘッジなし) (年1回決算型)	521,457円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<アジアバスケット通貨コース> (毎月分配型)	416,840円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<南アフリカランドコース> (毎月分配型)	282,290円
PIMCO ニューワールドインカムファンド<メキシコペソコース> (年2回分配型)	278,281円
ビムコ・エマージング・ボンド・オープン Dコース (為替ヘッジあり) (年1回決算型)	217,015円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<資源国バスケット通貨コース> (毎月分配型)	212,322円
欧州ハイイールド債券ファンド (為替ヘッジあり) (年1回決算型)	169,198円
米国バンクローンファンド<為替ヘッジなし> (資産成長型)	138,420円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<ユーロコース> (毎月分配型)	111,354円
米国バンクローン・オープン<為替ヘッジあり> (毎月決算型)	98,223円
三菱UFJ 米国高配当株式プラス<為替ヘッジなし> (毎月決算型)	98,222円
三菱UFJ Jリート不動産株ファンド<Wプレミアム> (毎月決算型)	98,222円
三菱UFJ Jリート不動産株ファンド<米ドル投資型> (3ヵ月決算型)	98,222円
米国バンクローン・オープン<為替ヘッジあり> (年1回決算型)	98,222円
米国バンクローン・オープン<為替ヘッジなし> (毎月決算型)	98,222円
三菱UFJ 米国高配当株式プラス<為替ヘッジあり> (毎月決算型)	98,222円
米国バンクローン・オープン<為替ヘッジなし> (年1回決算型)	98,222円
三菱UFJ /マッコーリー オーストラリアREITファンド<Wプレミアム> (毎月決算型)	97,104円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<中国元コース> (毎月分配型)	89,620円
米国バンクローンファンド<為替ヘッジあり> (資産成長型)	89,287円
欧州ハイイールド債券ファンド (為替ヘッジなし) (年1回決算型)	87,384円
PIMCO ニューワールドインカムファンド<ブラジルリアルコース> (毎月分配型)	74,308円
PIMCO ニューワールド米ドルインカムファンド (年2回分配型)	60,179円
PIMCO ニューワールドインカムファンド<豪ドルコース> (年2回分配型)	50,114円
テンブルトン新興国小型株ファンド	49,097円
PIMCO ニューワールドインカムファンド<世界通貨分散コース> (年2回分配型)	44,142円
三菱UFJ インド債券オープン (毎月決算型)	39,351円
PIMCO ニューワールド円インカムファンド (年2回分配型)	30,651円
PIMCO ニューワールドインカムファンド<ブラジルリアルコース> (年2回分配型)	20,635円
バリュース・ボンド・ファンド<為替ヘッジなし> (年1回決算型)	9,829円
バリュース・ボンド・ファンド<為替ヘッジなし> (毎月決算型)	9,829円

バリュー・ボンド・ファンド<為替リスク軽減型> (年1回決算型)	9,829円
バリュー・ボンド・ファンド<為替リスク軽減型> (毎月決算型)	9,822円
ベイリー・ギフォード世界長期成長株ファンド (予想分配金提示型)	9,822円
<DC>ベイリー・ギフォード ESG世界株ファンド	9,822円
ベイリー・ギフォード インパクト投資ファンド (予想分配金提示型)	9,822円
<DC>ベイリー・ギフォード世界長期成長株ファンド	9,821円
ベイリー・ギフォード インパクト投資ファンド	9,821円
ベイリー・ギフォード世界長期成長株ファンド	9,821円
マクロ・トータル・リターン・ファンド	9,820円
わたしの未来設計<成長重視型> (分配抑制コース)	9,820円
わたしの未来設計<安定重視型> (分配抑制コース)	9,820円
わたしの未来設計<安定重視型> (分配コース)	9,820円
わたしの未来設計<成長重視型> (分配コース)	9,820円
グローバル・インカム・フルコース (為替ヘッジなし)	983円
グローバル・インカム・フルコース (為替リスク軽減型)	983円
米国株式トレンド・ウォッチ戦略ファンド	983円
合計	3,333,531,344円

[お知らせ]

- ①新NISA (成長投資枠) の要件対応のため、デリバティブ取引にかかる投資制限について記載整備を行い、信託約款に所要の変更を行いました。
(2023年7月3日)
- ②委託会社の商号変更に対応するため、信託約款に所要の変更を行いました。
2023年10月1日より商号を三菱UFJアセットマネジメント株式会社に変更しました。
(2023年10月1日)