

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ト・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・円建て）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。実質組入外貨建資産については、原則として為替ヘッジを行いません。 | |
| 主要運用対象 | グローバル・インカム・フルコース（為替ヘッジなし） | 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・円建ておよびマネー・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・円建て | 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
（為替ヘッジなし）

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（為替ヘッジなし）」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 | | | 債組入比率 | 債券先物比率 | 投資信託組入比率 | 純資産総額 |
|------------------|--------|------|------|-------|--------|----------|-------|
| | (分配落) | 税金込み | 騰落率 | | | | |
| | 円 | 円 | % | % | % | % | 百万円 |
| 6期(2021年12月20日) | 10,938 | 80 | 1.7 | — | — | 99.7 | 291 |
| 7期(2022年6月20日) | 12,215 | 100 | 12.6 | — | — | 99.8 | 308 |
| 8期(2022年12月20日) | 11,996 | 310 | 0.7 | — | — | 101.6 | 418 |
| 9期(2023年6月20日) | 12,209 | 370 | 4.9 | — | — | 101.9 | 637 |
| 10期(2023年12月20日) | 12,533 | 390 | 5.8 | — | — | 99.0 | 765 |

(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 | | 債組入比率 | 債券先物比率 | 投資信託組入比率 |
|---------------------|--------|------|-------|--------|----------|
| | 騰落率 | 騰落率 | | | |
| (期首) 2023年6月20日 | 円 | % | % | % | % |
| 6月末 | 12,209 | — | — | — | 101.9 |
| 7月末 | 12,456 | 2.0 | — | — | 99.8 |
| 8月末 | 12,161 | △0.4 | — | — | 98.9 |
| 9月末 | 12,590 | 3.1 | — | — | 99.1 |
| 10月末 | 12,756 | 4.5 | — | — | 98.7 |
| 11月末 | 12,721 | 4.2 | — | — | 98.6 |
| 11月末 | 12,942 | 6.0 | — | — | 98.9 |
| (期末) 2023年12月20日 | 12,923 | 5.8 | — | — | 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) 期末基準価額は分配金込み、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。

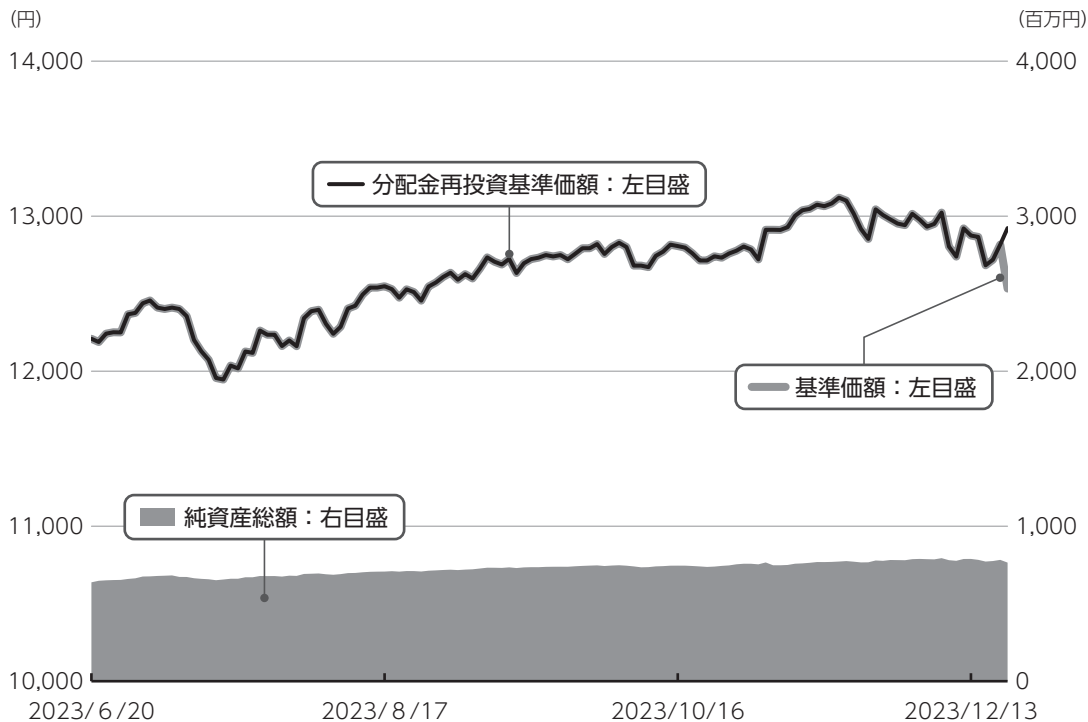
(注) 「債券先物比率」は買建比率－売建比率。

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 | 12,209円 |
| 第10期末 | 12,533円 |
| 既払分配金 | 390円 |
| 騰落率 | 5.8% |

(分配金再投資ベース)

※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5.8%（分配金再投資ベース）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や米ドルが円に対して上昇したこと。

下落要因

米国の長期金利が上昇したこと。

▶ 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。

▶ 為替市況

米ドルは対円で上昇しました。

当期間は、期間の初めから2023年10月ごろまで、金融引き締めの長期化観測などを背景に米ドルに上昇圧力がかかりましたが、11月以降、米国の利上げ停止期待を受けた日米金利差縮小観測などから米ドルは対円で下落基調で推移しました。期間を通じて見ると、米ドルは対円で上昇しました。

▶ 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 （為替ヘッジなし）

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・円建てへの投資を通じて、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。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・円建て

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UMBS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） | 390 (3.018%) |
| 当期の収益 | 390 |
| 当期の収益以外 | — |
| 翌期繰越分配対象額 | 2,532 |

(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 （為替ヘッジなし）

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。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す。

- ### ▶ 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・円建て
- 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。

- ### ▶ 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 | 40 | 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） | (10) | (0.082) | 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） | (28) | (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） | (2) | (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 | 40 | 0.317 | |

期中の平均基準価額は、12,630円です。

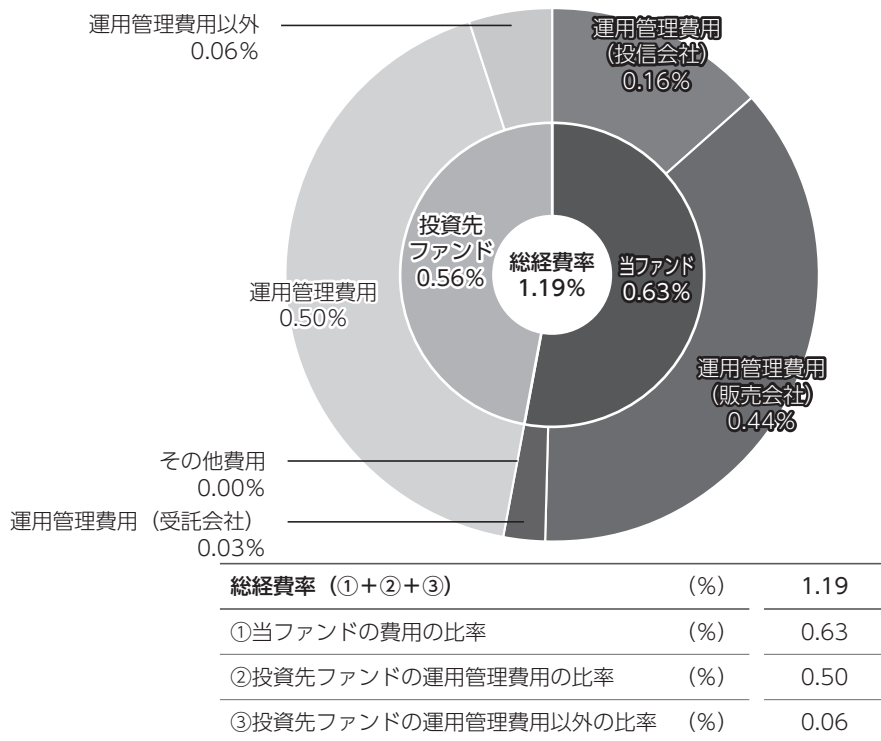
- (注) 期中の費用（消費税等のかかるものは消費税等を含む）は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。
- (注) 各金額は項目ごとに円未満は四捨五入してあります。
- (注) その他費用は、このファンドが組み入れている親投資信託が支払った金額のうち、当ファンドに対応するものを含みます。

- (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1.19%**です。



(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・円建て | 100 | 44 | 60,779 |

（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 | 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・円建て | 483 | 540 | 757,705 | 99.0 |
| 合計 | 483 | 540 | 757,705 | 99.0 |

（注）比率はグローバル・インカム・フルコース（為替ヘッジなし）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 | 口数 | 評価額 |
| マネー・マーケット・マザーファンド | 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 757,705 | % 95.7 |
| 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 | 33,984 | 4.3 |
| 投資信託財産総額 | 791,690 | 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 | 791,690,004 |
| コール・ローン等 | 27,029,529 |
| 投資証券(評価額) | 757,705,446 |
| マネー・マーケット・マザーファンド(評価額) | 1,000 |
| 未収入金 | 6,954,029 |
| (B) 負債 | 26,534,741 |
| 未払収益分配金 | 23,810,049 |
| 未払解約金 | 419,740 |
| 未払信託報酬 | 2,294,630 |
| 未払利息 | 4 |
| その他未払費用 | 10,318 |
| (C) 純資産総額(A-B) | 765,155,263 |
| 元本 | 610,514,085 |
| 次期繰越損益金 | 154,641,178 |
| (D) 受益権総口数 | 610,514,085口 |
| 1万口当たり基準価額(C/D) | 12,533円 |

<注記事項>

- ①期首元本額 522,465,186円
 期中追加設定元本額 142,173,751円
 期中一部解約元本額 54,124,852円
 また、1口当たり純資産額は、期末1.2533円です。

②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 | 11,348,320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 | 26,816,315円 |
| 収益調整金額 | 114,244,979円 |
| 分配準備積立金額 | 26,041,613円 |
| 当ファンドの分配対象収益額 | 178,451,227円 |
| 1万口当たり収益分配対象額 | 2,922円 |
| 1万口当たり分配金額 | 390円 |
| 収益分配金金額 | 23,810,049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 | 12,033,581 |
| 受取配当金 | 12,035,732 |
| 受取利息 | 78 |
| 支払利息 | △ 2,229 |
| (B) 有価証券売買損益 | 28,436,002 |
| 売買益 | 30,086,095 |
| 売買損 | △ 1,650,093 |
| (C) 信託報酬等 | △ 2,304,948 |
| (D) 当期損益金(A+B+C) | 38,164,635 |
| (E) 前期繰越損益金 | 26,041,613 |
| (F) 追加信託差損益金 | 114,244,979 |
| (配当等相当額) | (99,053,074) |
| (売買損益相当額) | (15,191,905) |
| (G) 計(D+E+F) | 178,451,227 |
| (H) 収益分配金 | △ 23,810,049 |
| 次期繰越損益金(G+H) | 154,641,178 |
| 追加信託差損益金 | 114,244,979 |
| (配当等相当額) | (99,053,074) |
| (売買損益相当額) | (15,191,905) |
| 分配準備積立金 | 40,396,199 |

- (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。

○分配金のお知らせ

| | |
|-----------------|------|
| 1 万円当たり分配金（税込み） | 390円 |
|-----------------|------|

◆分配金は決算日から起算して5営業日までにお支払いを開始しております。

◆分配金を再投資される方のお手取分配金は、2023年12月20日現在の基準価額に基づいて、みなさまの口座に繰り入れて再投資いたしました。

◆課税上の取り扱い

- ・分配金は、分配後の基準価額と個々の受益者の個別元本との差により、課税扱いとなる「普通分配金」と、非課税扱いとなる「元本払戻金（特別分配金）」に分かれます。
- ・分配後の基準価額が個別元本と同額または上回る場合は、全額が普通分配金となります。分配後の基準価額が個別元本を下回る場合には、下回る部分の額が元本払戻金（特別分配金）となり、残りの額が普通分配金となります。
- ・元本払戻金（特別分配金）が発生した場合は、分配金発生時に個々の受益者の個別元本から当該元本払戻金（特別分配金）を控除した額が、その後の個々の受益者の個別元本となります。
- ・個人受益者が支払いを受ける収益分配金のうち普通分配金については配当所得として課税され、原則として、20.315%（所得税15%、復興特別所得税0.315%、地方税5%）の税率で源泉徴収（申告不要）されます。確定申告を行い、総合課税・申告分離課税を選択することもできます。
- ・分配時において、外国税控除の適用となった場合には、分配時の税金が上記と異なる場合があります。

※法人受益者に対する課税は異なります。

※課税上の取扱いの詳細については、税務専門家等にご確認されることをお勧めします。

※税法が改正された場合等には、上記内容が変更になることがあります。

※NISAおよびジュニアNISAをご利用の場合、毎年、一定額の範囲で新たに購入した公募株式投資信託などから生じる配当所得および譲渡所得が一定期間非課税となります。

*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・円建て |
| 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の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、為替ヘッジを行いません。</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」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 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ト・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 |
| | | | | Ireland | | | |
| 122,600 | BlackRock Strategic Funds - Emerging Markets Short Duration Bond Fund ^{**} | 13,454,124 | 0.15 | 1,388 | Eaton | 192,418 | 0.00 |
| | | | | 3,259 | ICON | 692,244 | 0.01 |
| Total Funds | | | | | | 884,662 | 0.01 |
| | | | | Italy | | | |
| COMMON / PREFERRED STOCKS (SHARES) & WARRANTS | | | | 255,713 | Enel | 1,218,742 | 0.01 |
| Belgium | | | | Jersey | | | |
| 32,829 | Anheuser-Busch InBev | 1,605,045 | 0.02 | 56,602 | Glencore | 310,989 | 0.00 |
| | | | | Luxembourg | | | |
| Bermuda | | | | 33,760 | HomeToGo (Wts 31/12/2025) | 10,132 | 0.00 |
| 27,078 | Bunge | 2,669,349 | 0.03 | Netherlands | | | |
| 11,612 | Signet Jewelers | 761,631 | 0.01 | 1,485 | ASML | 734,852 | 0.01 |
| | | | | 979 | Ferrari | 190,644 | 0.00 |
| | | | | 2,266 | NXP Semiconductors | 374,774 | 0.00 |
| | | | | | | 1,300,270 | 0.01 |
| British Virgin Islands | | | | Sweden | | | |
| 36,400 | Capri [†] | 1,767,584 | 0.02 | 55,962 | Telia | 198,402 | 0.00 |
| | | | | Switzerland | | | |
| Canada | | | | 1,238 | Cie Financiere Richemont | 140,755 | 0.00 |
| 140,905 | Lions Gate Entertainment [†] | 1,471,048 | 0.02 | Taiwan | | | |
| 99,749 | Northern Graphite | 47,092 | 0.00 | 6,419 | Taiwan Semiconductor Manufacturing | 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 | | | |
| British Virgin Islands | | | | | | | | | | | |
| Australia | | | | | | | | | | | |
| USD 78,000 | FMG Resources August 2006 Pty 4.5% 15/9/2027 | 71,094 | 0.00 | USD 624,000 | Champion Path 4.85% 27/1/2028 | 419,144 | 0.00 | | | | |
| USD 3,310,000 | FMG Resources August 2006 Pty 6.125% 15/4/2032 | 3,073,368 | 0.03 | USD 489,426 | Easy Tactic 7.5% 11/7/2028 | 58,702 | 0.00 | | | | |
| USD 187,500 | Linc Energy 0% 10/4/2018*** | 5,625 | 0.00 | USD 338,000 | Fortune Star BVI 5% 18/5/2026 | 173,411 | 0.00 | | | | |
| USD 282,000 | National Australia Bank 3.375% 14/1/2026 | 274,739 | 0.00 | USD 400,000 | Fortune Star BVI 5.95% 19/10/2025 | 215,884 | 0.00 | | | | |
| | | | | 3,424,826 | 0.03 | USD 200,000 | Greenland Global Investment 6.125% 22/4/2023 | 96,000 | 0.00 | | |
| Austria | | | | | | | | | | | |
| EUR 2,200,000 | ams-OSRAM 0% 5/3/2025 | 1,755,234 | 0.02 | USD 1,853,000 | Knight Castle Investments 7.99% 23/1/2023 | 1,336,013 | 0.02 | | | | |
| EUR 2,400,000 | ams-OSRAM 2.125% 3/11/2027 | 1,717,700 | 0.02 | USD 282,000 | New Metro Global 4.8% 15/12/2024 | 143,945 | 0.00 | | | | |
| EUR 1,346,000 | ams-OSRAM 6% 31/7/2025* | 1,260,924 | 0.01 | USD 920,000 | NWD Finance BVI 4.125% 10/12/2170 | 712,512 | 0.01 | | | | |
| EUR 2,600,000 | BAWAG 2.375% 26/3/2029* | 2,506,414 | 0.03 | USD 840,000 | NWD MTN 4.125% 18/7/2029 | 705,587 | 0.01 | | | | |
| USD 3,036,000 | BRF 4.35% 29/9/2026 | 2,776,741 | 0.03 | USD 242,000 | RKPF Overseas 2019 A 6% 4/9/2025 | 104,060 | 0.00 | | | | |
| EUR 600,000 | Erste Bank 6.5% 15/10/2170 | 592,005 | 0.01 | USD 369,000 | RKPF Overseas 2019 A 6.7% 30/9/2024 | 212,092 | 0.00 | | | | |
| USD 1,355,000 | Klabin Austria 3.2% 12/1/2031 | 1,075,328 | 0.01 | USD 164,540 | Star Energy Geothermal Wayang Windu 6.75% 24/4/2033 | 160,218 | 0.00 | | | | |
| EUR 4,500,000 | Lenzing 5.75% 7/12/2170 | 4,288,547 | 0.05 | USD 493,620 | Star Energy Geothermal Wayang Windu 6.75% 24/4/2033 | 480,654 | 0.00 | | | | |
| EUR 15,091,000 | Republic of Austria Government Bond 2.1% 20/9/2117 | 12,887,229 | 0.14 | USD 850,000 | Studio City Finance 5% 15/1/2029 | 459,000 | 0.01 | | | | |
| USD 2,335,000 | Suzano Austria 3.125% 15/1/2032 | 1,849,343 | 0.02 | USD 1,080,000 | TSMC Global 4.625% 22/7/2032 | 1,085,000 | 0.01 | | | | |
| USD 780,000 | Suzano Austria 3.75% 15/1/2031 | 663,002 | 0.01 | 6,362,222 | | | | 0.06 | | | |
| USD 1,109,000 | Suzano Austria 5% 15/1/2030 | 1,039,743 | 0.01 | Canada | | | | | | | |
| USD 699,000 | Suzano Austria 5.75% 14/7/2026 | 713,183 | 0.01 | USD 98,000 | 1011778 BC ULC / New Red Finance 3.875% 15/1/2028 | 87,882 | 0.00 | | | | |
| | | | | 33,125,393 | 0.37 | USD 1,830,395 | Air Canada 2015-2 Class B Pass Through Trust 5% 15/6/2025 | 1,779,648 | 0.02 | | |
| Belgium | | | | | | | | | | | |
| EUR 1,400,000 | House of Finance 4.375% 15/7/2026* | 1,401,304 | 0.02 | USD 1,378,000 | Bausch Health 4.875% 1/6/2028 | 972,027 | 0.01 | | | | |
| EUR 3,900,000 | Solvay 2.5% 2/3/2171* | 3,361,493 | 0.04 | USD 563,000 | Bausch Health 5.5% 1/11/2025 | 469,733 | 0.01 | | | | |
| EUR 7,700,000 | Solvay 4.25% 4/3/2171 | 7,551,948 | 0.08 | USD 65,000 | Bausch Health 5.75% 15/8/2027 | 47,782 | 0.00 | | | | |
| | | | | 12,314,745 | 0.14 | USD 3,452,000 | Bausch Health 6.125% 1/2/2027 | 2,645,388 | 0.03 | | |
| Bermuda | | | | | | | | | | | |
| USD 1,486,246 | Digicel 8% 1/4/2025 | 964,856 | 0.01 | USD 778,000 | Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029 | 619,413 | 0.01 | | | | |
| USD 900,000 | Geopark 5.5% 17/1/2027 | 788,733 | 0.01 | USD 1,159,000 | Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027 | 1,036,022 | 0.01 | | | | |
| | | | | 3,500,000 | 0.01 | USD 3,500,000 | 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% 17/12/2107 | 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 |

***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 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 |

*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 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 |

*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 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 | RCl 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 |

* 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 (%) |
|----------------|---|-------------|--------------|----------------|---|-------------|--------------|
| 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 |

*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 (%) |
|----------------------|--|-------------|--------------|---------------|--|-------------|--------------|
| 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 | | | | |

*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 (%) |
|---------------|--|-------------|--------------|---------------|--|-------------|--------------|
| 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 | | | | |

| 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 1,060,777 | 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 Mergeco 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 |

[†]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 (%) |
|-----------------|---|-------------|--------------|--|---|-------------|--------------|
| 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 400,000 | 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 | | | | |

^{*}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 (%) |
|----------------|---|-------------|--------------|-----------------|---|-------------|--------------|
| 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 | Simpar 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 |

* 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 1,207,000 | 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 |

*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 (%) |
|---------------|--|-------------|--------------|--------------------|---|-------------|--------------|
| 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 |

*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 (%) |
|---------------------------|--|-------------|--------------|----------------|--|-------------|--------------|
| 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 |

*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 (%) |
|--------------------|---|-------------|--------------|-----------------------------|---|-------------|--------------|
| 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% 15/2/171 | 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 |

*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 (%) |
|---------------|--|-------------|--------------|---------------|---|-------------|--------------|
| 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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| 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 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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| 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 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 | | | | |

*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 (%) |
|---------------|---|-------------|--------------|----------------|---|-------------|--------------|
| 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.

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

| 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% 1/1/2052 | 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 |

| 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 3,848,813 | 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 | | | | |

| 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 4,305,000 | 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 | | | | |

| 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 1,126,000 | 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 | Mattador 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).

| 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 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 |

| 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 3,023,000 | 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 | | | 5,385,586 | 0.06 | |
| Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market | | | 7,606,614,967 | 84.55 | |
| その他の譲渡可能な有価証券 | | | | | |
| COMMON STOCKS (SHARES) | | | USD 2,391 | Lehman Brothers 0% 31/12/2049** | - 0.00 |
| United States | | | USD 2,391 | Lehman Brothers Special Finance 0% 31/12/2049** | - 0.00 |
| 97,804 | Fanatics** | 6,546,999 0.07 | USD 1,480,000 | Sun Country 7% 15/12/2023** | 1,435,600 0.02 |
| Total Common Stocks (Shares) | | | 6,546,999 | 0.07 | |
| BONDS | | | USD 1,480,000 | Sun Country 4.7% 15/12/2025** | 1,383,800 0.02 |
| Bermuda | | | USD 1,974,879 | Sun Country 4.84% 15/3/2031** | 1,883,640 0.02 |
| USD 8,777 | DGL2 9.125% 1/4/2024** | - 0.00 | USD 10,740,000 | Washington Mutual Bank Escrow 0% 6/11/2018** | - 0.00 |
| Cayman Islands | | | USD 7,220,000 | Washington Mutual Bank Escrow 0% 1/5/2018** | - 0.00 |
| USD 9,164,792 | Prima Capital CRE Securitization 2016-VI 4% 24/8/2040** | 8,617,654 0.10 | USD 630,000 | Washington Mutual Bank Escrow 0% 16/6/2018** | - 0.00 |
| Hong Kong | | | USD 3,780,000 | Washington Mutual Bank Escrow 0% 4/2/2018** | - 0.00 |
| CNH 917,253 | China City Construction International 5.35% 3/7/2017** | - 0.00 | USD 3,399,000 | Washington Mutual Bank Escrow 0% 16/6/2018** | - 0.00 |
| India | | | | | |
| USD 116,049 | Videocon Industries 2.8% 31/12/2020** | - 0.00 | 17,833,312 0.20 | | |
| United States | | | Total Bonds | | |
| USD 1,228,685 | ACE Securities Corp Home Equity Loan Trust Series 0% 15/8/2030** | 937,243 0.01 | 26,450,966 0.30 | | |
| | | | Total Other Transferable Securities | | |
| | | | 32,997,965 0.37 | | |
| | | | Total Portfolio | | |
| | | | 7,639,612,932 84.91 | | |
| | | | Other Net Assets | | |
| | | | 1,357,477,574 15.09 | | |
| | | | Total Net Assets (USD) | | |
| | | | 8,997,090,506 100.00 | | |

**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 | 14,577,363 | 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 | 145,355,773 | 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) | | | | | | | |

| 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) |
|-----|---------------|-----|---------------|--|-----------|-------------------------|
| JPY | 1,036,862,805 | USD | 7,704,000 | BNP Paribas Royal Bank of Canada | 21/9/2022 | (222,458) |
| JPY | 124,856,633 | CAD | 1,210,000 | Canada | 21/9/2022 | (20,317) |
| JPY | 1,214,247,093 | USD | 9,035,847 | Deutsche Bank | 21/9/2022 | (274,380) |
| JPY | 553,732,889 | USD | 6,080,000 | Deutsche Bank | 21/9/2022 | (172,756) |
| JPY | 110,853,052 | AUD | 1,215,000 | JP Morgan | 21/9/2022 | (33,097) |
| JPY | 162,689,215 | AUD | 1,735,000 | Citigroup | 21/9/2022 | (15,565) |
| JPY | 823,559,692 | AUD | 8,698,000 | Standard Chartered Bank | 21/9/2022 | (20,620) |
| JPY | 153,781,368 | USD | 1,154,577 | Standard Chartered Bank | 14/9/2022 | (45,594) |
| JPY | 739,607,288 | USD | 5,516,000 | Deutsche Bank | 22/9/2022 | (178,886) |
| KRW | 7,152,252,836 | USD | 5,450,000 | Goldman Sachs | 19/9/2022 | (111,300) |
| MXN | 347,774,168 | USD | 16,780,665 | Morgan Stanley | 21/9/2022 | 406,310 |
| MXN | 253,329,912 | USD | 12,194,566 | Bank of America | 21/9/2022 | 324,980 |
| MXN | 108,995,064 | USD | 5,448,000 | Goldman Sachs | 19/9/2022 | (59,368) |
| NOK | 56,242,507 | EUR | 5,486,938 | Deutsche Bank | 21/9/2022 | 153,361 |
| NOK | 19,722,671 | USD | 2,000,000 | Royal Bank of Canada | 21/9/2022 | (18,767) |
| NOK | 59,148,412 | USD | 5,995,000 | Bank of America | 21/9/2022 | (53,267) |
| NOK | 101,826,330 | USD | 10,461,000 | Deutsche Bank | 21/9/2022 | (232,074) |
| NOK | 8,983,266 | USD | 900,000 | Goldman Sachs | 21/9/2022 | 2,410 |
| NOK | 79,828,483 | USD | 7,986,800 | Morgan Stanley | 21/9/2022 | 32,341 |
| NOK | 41,042,032 | USD | 4,173,200 | HSBC Bank | 21/9/2022 | (50,337) |
| NOK | 52,117,168 | USD | 5,235,000 | JP Morgan | 21/9/2022 | 411 |
| NOK | 82,684,261 | USD | 8,377,000 | BNP Paribas | 21/9/2022 | (70,982) |
| NOK | 244,534,936 | EUR | 23,353,630 | JP Morgan | 21/9/2022 | 1,170,508 |
| NOK | 36,792,420 | USD | 3,736,000 | Citigroup | 21/9/2022 | (40,031) |
| NZD | 68,454,892 | USD | 43,222,877 | HSBC Bank | 21/9/2022 | (1,286,580) |
| NZD | 9,762,249 | USD | 6,076,858 | Morgan Stanley | 21/9/2022 | (96,387) |
| NZD | 7,838,843 | USD | 4,927,294 | Bank of America | 21/9/2022 | (125,123) |
| NZD | 7,688,058 | USD | 4,822,417 | Deutsche Bank | 21/9/2022 | (112,620) |
| NZD | 3,219,173 | USD | 2,000,000 | Standard Chartered Bank | 21/9/2022 | (27,896) |
| NZD | 9,897,426 | USD | 6,196,364 | JP Morgan | 21/9/2022 | (133,082) |
| NZD | 6,205,583 | USD | 3,819,834 | Citigroup | 21/9/2022 | (18,219) |
| NZD | 3,148,619 | USD | 1,958,618 | BNP Paribas | 21/9/2022 | (29,736) |
| NZD | 1,593,993 | USD | 1,000,000 | Royal Bank of Canada | 21/9/2022 | (23,501) |
| NZD | 36,640,000 | USD | 22,661,917 | Barclays | 21/9/2022 | (215,810) |
| SEK | 67,444,906 | USD | 6,669,000 | Morgan Stanley | 21/9/2022 | (342,235) |
| SEK | 28,372,234 | USD | 2,800,000 | Royal Bank of Canada | 21/9/2022 | (138,501) |
| SEK | 9,971,860 | USD | 1,000,000 | Bank of America | 21/9/2022 | (64,575) |
| SEK | 92,763,154 | USD | 8,998,800 | Deutsche Bank | 21/9/2022 | (297,020) |
| SEK | 20,896,639 | USD | 2,030,000 | BNP Paribas | 21/9/2022 | (69,761) |
| SEK | 6,217,504 | USD | 600,000 | HSBC Bank | 21/9/2022 | (16,758) |
| SEK | 4,197,954 | USD | 400,000 | State Street | 21/9/2022 | (6,205) |
| SEK | 46,332,622 | USD | 4,433,200 | Citigroup | 21/9/2022 | (86,902) |
| SEK | 42,022,514 | USD | 4,000,000 | JP Morgan | 21/9/2022 | (58,018) |
| SEK | 14,865,085 | USD | 1,400,000 | Goldman Sachs | 21/9/2022 | (5,559) |
| SEK | 5,288,538 | USD | 500,000 | Barclays | 21/9/2022 | (3,901) |
| TRY | 16,779,120 | USD | 926,000 | Deutsche Bank | 29/9/2022 | (21,576) |
| USD | 1,115,000 | MXN | 22,402,267 | Goldman Sachs | 14/9/2022 | 6,369 |
| USD | 1,115,000 | BRL | 5,500,340 | Goldman Sachs | 14/9/2022 | 55,688 |
| USD | 1,312,242 | JPY | 170,681,368 | Bank of America | 14/9/2022 | 81,386 |
| USD | 6,497,944 | MXN | 132,651,000 | Deutsche Bank | 21/9/2022 | (67,659) |
| USD | 18,134,966 | MXN | 375,752,120 | Citigroup | 21/9/2022 | (434,676) |
| USD | 44,540,150 | AUD | 63,182,810 | HSBC Bank | 21/9/2022 | 1,224,109 |
| USD | 11,481,078 | CNH | 76,799,000 | Barclays | 14/9/2022 | 347,872 |
| USD | 6,368,424 | KRW | 8,000,000,000 | UBS | 21/9/2022 | 398,068 |

| 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 | 43,036,114 | IDR | 629,596,824,347 | JP Morgan | 21/9/2022 | 660,796 |
| USD | 1,191,456 | MXN | 23,793,000 | State Street | 21/9/2022 | 15,608 |
| USD | 4,736,000 | NOK | 46,108,382 | BNP Paribas | 21/9/2022 | 104,199 |
| USD | 2,700,000 | CHF | 2,596,555 | BNP Paribas | 21/9/2022 | 44,562 |
| USD | 7,324,000 | CAD | 9,417,546 | BNP Paribas | 21/9/2022 | 154,001 |
| USD | 5,214,013 | JPY | 695,562,682 | BNP Paribas | 21/9/2022 | 195,141 |
| USD | 9,827,516 | CNH | 65,967,638 | Royal Bank of Canada | 21/9/2022 | 263,868 |
| USD | 6,436,000 | CNH | 43,206,091 | Deutsche Bank | 21/9/2022 | 172,203 |
| USD | 32,139,134 | EUR | 30,095,740 | Royal Bank of Canada | 21/9/2022 | 1,991,163 |
| USD | 5,914,994 | AUD | 8,648,793 | Morgan Stanley | 21/9/2022 | (14,333) |
| USD | 583,161 | EUR | 546,000 | Commonwealth Bank of Australia | 21/9/2022 | 36,214 |
| USD | 1,250,433,755 | EUR | 1,180,945,113 | BNP Paribas | 21/9/2022 | 67,439,078 |
| USD | 4,600,000 | AUD | 6,564,392 | Goldman Sachs | 21/9/2022 | 99,672 |
| USD | 231,505,140 | GBP | 186,921,496 | HSBC Bank | 21/9/2022 | 14,436,878 |
| USD | 1,000,000 | CAD | 1,279,107 | State Street | 21/9/2022 | 26,159 |
| USD | 1,400,000 | CHF | 1,373,372 | State Street | 21/9/2022 | (4,517) |
| USD | 8,885,000 | CAD | 11,428,747 | Royal Bank of Canada | 21/9/2022 | 183,782 |
| USD | 832,545 | DKK | 5,841,000 | JP Morgan | 21/9/2022 | 45,845 |
| USD | 5,375,000 | NOK | 52,877,219 | BNP Paribas | 21/9/2022 | 63,238 |
| USD | 500,000 | SEK | 4,985,930 | Bank of America | 21/9/2022 | 32,288 |
| USD | 5,844,125 | CHF | 5,649,527 | Bank of America | 21/9/2022 | 66,482 |
| USD | 5,347,000 | CAD | 6,927,292 | Citigroup | 21/9/2022 | 72,942 |
| USD | 8,737,952 | AUD | 12,566,576 | JP Morgan | 21/9/2022 | 122,723 |
| USD | 14,887,000 | NOK | 143,827,423 | Deutsche Bank | 21/9/2022 | 438,868 |
| USD | 6,965,000 | JPY | 934,795,932 | Bank of America | 21/9/2022 | 219,927 |
| USD | 1,872,000 | BRL | 9,629,381 | Goldman Sachs | 21/9/2022 | 20,817 |
| USD | 7,304,375 | CHF | 7,025,622 | Citigroup | 21/9/2022 | 119,432 |
| USD | 500,000 | EUR | 480,157 | State Street | 21/9/2022 | 19,010 |
| USD | 300,000 | NZD | 472,736 | State Street | 21/9/2022 | 10,396 |
| USD | 9,282,502 | AUD | 13,021,000 | ANZ | 21/9/2022 | 355,735 |
| USD | 9,154,681 | JPY | 1,227,725,371 | Royal Bank of Canada | 21/9/2022 | 295,961 |
| USD | 1,700,000 | NZD | 2,731,865 | Royal Bank of Canada | 21/9/2022 | 26,427 |
| USD | 3,000,000 | CHF | 2,938,832 | Royal Bank of Canada | 21/9/2022 | (5,477) |
| USD | 31,133,679 | EUR | 30,712,475 | Morgan Stanley | 21/9/2022 | 367,899 |
| USD | 3,096,783 | CAD | 3,997,956 | UBS | 21/9/2022 | 52,960 |
| USD | 4,710,408 | ZAR | 76,614,000 | JP Morgan | 21/9/2022 | 227,656 |
| USD | 13,081,014 | GBP | 11,011,000 | State Street | 21/9/2022 | 294,156 |
| USD | 8,337,124 | MXN | 175,230,000 | RBS | 21/9/2022 | (322,730) |
| USD | 3,900,000 | SEK | 40,074,445 | BNP Paribas | 21/9/2022 | 140,759 |
| USD | 1,000,000 | NZD | 1,606,106 | Goldman Sachs | 21/9/2022 | 16,080 |
| USD | 200,000 | EUR | 190,861 | Goldman Sachs | 21/9/2022 | 8,808 |
| USD | 28,194,818 | GBP | 23,575,381 | Goldman Sachs | 21/9/2022 | 817,191 |
| USD | 3,268,560 | MXN | 68,722,000 | Morgan Stanley | 21/9/2022 | (127,677) |
| USD | 6,892,295 | ZAR | 111,920,538 | UBS | 21/9/2022 | 343,727 |
| USD | 113,516,895 | EUR | 109,433,652 | JP Morgan | 21/9/2022 | 3,893,315 |
| USD | 5,465,000 | SEK | 55,363,601 | Deutsche Bank | 21/9/2022 | 271,539 |
| USD | 5,200,000 | NOK | 51,353,479 | Morgan Stanley | 21/9/2022 | 41,304 |
| USD | 8,991,137 | AUD | 12,968,699 | Deutsche Bank | 21/9/2022 | 100,226 |
| USD | 23,697,567 | GBP | 19,629,268 | Deutsche Bank | 21/9/2022 | 902,483 |
| USD | 33,964,510 | EUR | 33,376,289 | Citigroup | 21/9/2022 | 530,294 |
| USD | 1,800,000 | AUD | 2,604,775 | Citigroup | 21/9/2022 | 14,253 |
| USD | 8,107,000 | JPY | 1,087,025,568 | Citigroup | 21/9/2022 | 263,507 |
| USD | 11,233,000 | JPY | 1,489,775,634 | HSBC Bank | 21/9/2022 | 483,440 |
| USD | 2,995,000 | JPY | 398,572,491 | Goldman Sachs | 21/9/2022 | 119,078 |

| 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 | 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 | 0 | 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) |

上場先物取引 2022年8月31日現在

| 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) |

| 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 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 USCPUI + 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 USCPUI + 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 USCPUI + 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 |

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| 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) |

| 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 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) |

| 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 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 |

| 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 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) |

| 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 3,050,000 | 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) |

| 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 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 |

| 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 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 |

| 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 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 |

| 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 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 |

| 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 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 |

| 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 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) |

| 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 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 Markt 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 Markt 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 Markt 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 Markt 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 | 282,025 |
| 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 |

| 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) |
|-------|-------------|--------------------------|-----------------|------------|------------|----------------------|-------------|
| 1,249 | 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 |

| 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) |
|-------|-------------|-------------------------------|-----------------|------------|------------|----------------------|-------------|
| 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) |

| 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) |
|---|-------------|---------------------------|-----------------|------------|-----------|----------------------|--------------|
| (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 |

| 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 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) |

| 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 (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) |

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|----------------------|---|---------------|------------|----------------------|-------------|
| 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) |

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|-------------------|--|----------------|------------|----------------------|-------------|
| 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) |

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|---|--|----------------|------------|----------------------|--------------|
| 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 30/7/2026; 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 put 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 call 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 put 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 call 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 put 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 call 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 put 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。

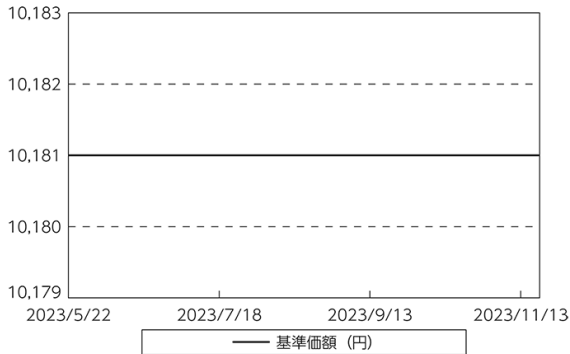
○運用経過

●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 |
|----|-------------|-------------|-------------|
| | | 千円 | 千円 |
| 国内 | コマーシャル・ペーパー | 322,399,871 | 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 |
| | 千円 | % |
| コマーシャル・ペーパー | 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 |
| | 千円 | % |
| その他有価証券 | 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 |
| ピムコ・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 |
| ピムコ・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 |
| ピムコ・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 |
| ピムコ・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 |
| ピムコ・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 |
| ピムコ・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/ピムコ 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 |
| バリュール・ボンド・ファンド<為替ヘッジなし> (年1回決算型) | 9,829円 |
| バリュール・ボンド・ファンド<為替ヘッジなし> (毎月決算型) | 9,829円 |

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| 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)