

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・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・円ヘッジ）への投資を通じて、主として日本を含む世界各国（新興国を含みます。）の幅広い種類の債券やそれらの派生商品等に投資を行います。また、証券投資信託であるマネー・マーケット・マザーファンドの投資信託証券へも投資します。外国投資法人の投資信託証券への投資は高位を維持することを基本とします。原則として、投資する外国投資法人の投資信託証券において当該投資信託証券の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行い、円に対する米ドルの為替変動リスクの低減をはかります。	
主要運用対象	グローバル・インカム・フルコース（為替リスク軽減型）	ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンドークラスⅠシェアーズ・ディストリビューティングシェア・円ヘッジおよびマネー・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・フィクスト・インカム・グローバル・オポチュニティーズファンドークラスⅠシェアーズ・ディストリビューティングシェア・円ヘッジ	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。ただし、分配対象収益が少額の場合には分配を行わないことがあります。	

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

運用報告書（全体版）

グローバル・インカム・フルコース （為替リスク軽減型）

第3期（決算日：2020年6月22日）

受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。

さて、お手持ちの「グローバル・インカム・フルコース（為替リスク軽減型）」は、去る6月22日に第3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国際投信

東京都千代田区有楽町一丁目12番1号
 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

お客様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。

○設定以来の運用実績

決 算 期	基 準 価 額 (分配落)	税 込 配 金 騰 落 中 率	債 組 入 比 率	債 先 物 比 率	投 資 信 託 証 組 入 比 率	純 資 産 額
(設定日)	円	円	%	%	%	百万円
2019年3月4日	10,000	—	—	—	—	10
1期(2019年6月20日)	10,159	10	1.7	—	99.1	14
2期(2019年12月20日)	10,223	30	0.9	—	99.2	25
3期(2020年6月22日)	10,109	70	△0.4	—	99.6	43

(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) 設定日の基準価額は、設定時の価額です。

(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。

(注) 設定日の純資産総額は、設定元本を表示しております。

○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 先 物 比 率	投 資 信 託 証 組 入 比 率
		率			
(期 首)	円	%	%	%	%
2019年12月20日	10,223	—	—	—	99.2
12月末	10,239	0.2	—	—	98.7
2020年1月末	10,308	0.8	—	—	99.0
2月末	10,323	1.0	—	—	98.8
3月末	9,505	△7.0	—	—	98.7
4月末	9,903	△3.1	—	—	98.8
5月末	10,056	△1.6	—	—	99.2
(期 末)					
2020年6月22日	10,179	△0.4	—	—	99.6

(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。

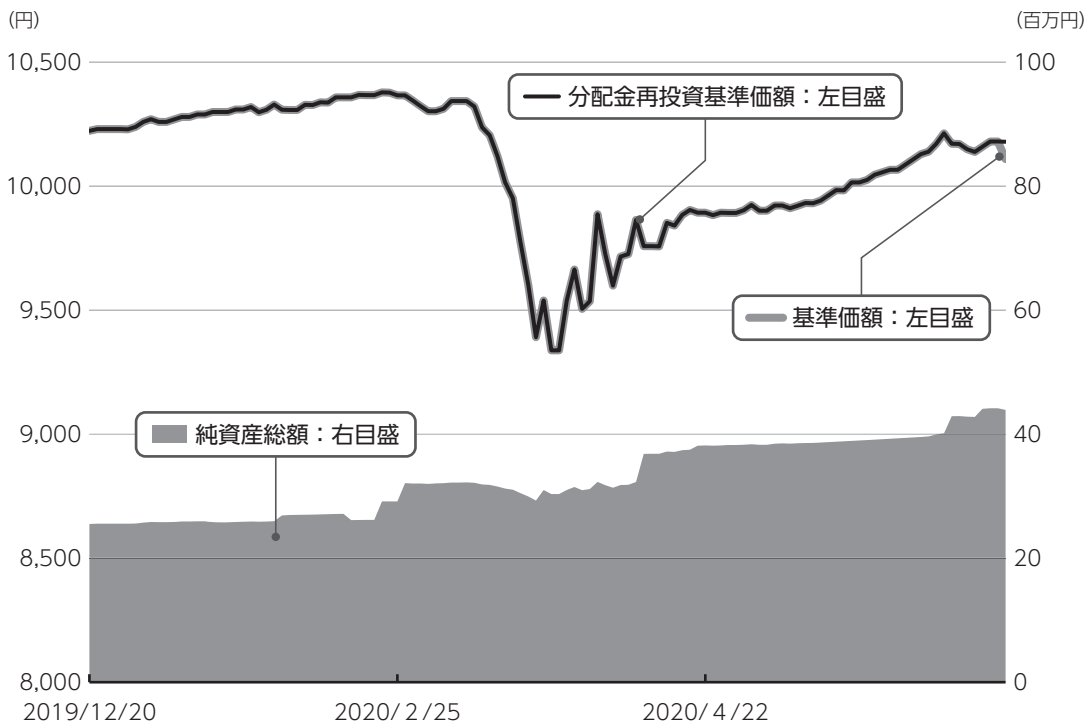
(注) 「債券先物比率」は買建比率－売建比率。

運用経過

第3期：2019年12月21日～2020年6月22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3期首	10,223円
第3期末	10,109円
既払分配金	70円
騰落率	-0.4%

(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

基準価額は期首に比べ0.4%（分配金再投資ベース）の下落となりました。

> 基準価額の主な変動要因

上昇要因

米国国債への積極姿勢や債券の利子収入を獲得したこと

下落要因

新興国債券や高利回り社債などへの積極姿勢や為替変動の影響を受けにくくするための為替取引の費用がかかったこと

第3期：2019年12月21日～2020年6月22日

投資環境について

▶ 債券市況

グローバル投資適格債券市況は上昇しました。一方、新興国債券市況や高利回り社債市況が軟調となりました。

新型コロナウイルスの感染拡大やそれに伴う多くの国での経済活動の抑制などを背景に市場参加者のリスク回避的な姿勢が強まり、米国国債の利回りが低下したことなどがプラスに寄与しました。その後、2020年3月中旬にかけて金融市場の混乱の強まりや原油価格の下落などを受けて投資適格社債が軟調に推移したことなどを背景に、グローバル投資適格債券市況が下落する場面もありました。その後は各国の景気刺激策や経済活動再開に対する期待などから持ち直し、当期を通じて見るとグローバル投資適格債券市況は上昇しました。一方、新型コロナウイルスの感染拡大を受けた市場参加者のリスク回避姿勢の強まりなどを背景に、新興国債券市況や高利回り社債市況が軟調となりました。

▶ 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、2020年6月22日のコール・レートは-0.045%となりました。

当該投資信託のポートフォリオについて

▶ グローバル・インカム・フルコース （為替リスク軽減型）

投資対象ファンドであるブラックロック・グローバル・ファンズ・フィクス

ド・インカム・グローバル・オポチュニティーズファンド・クラスIシェアーズ・ディストリビューティングシェア・円ヘッジへの投資を通じて、日本を含む

世界各国（新興国を含みます。以下同じ）の幅広い種類の債券やそれらの派生商品等に分散投資を行い、主として中長期的な値上がり益の獲得及び利子収益の確保をめざす運用を行いました。原則として、投資する投資対象ファンドにおいて、当該投資対象ファンドの純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行い、円に対する米ドルの為替変動リスクの低減を図りました。また、マネー・マーケット・マザーファンド投資信託証券を一部組み入れた運用を行いました。

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

金利戦略

米国では米連邦準備制度理事会（F R B）による買い入れが見込まれることやリスクの高い資産が軟調となる局面への備えとして米国国債に対して積極姿勢とした他、投資妙味があると考えられる投資適格社債についても積極姿勢としています。また、一部の新興国債券に対して

も積極姿勢としました。

なお、2020年3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0.18%、フレディ・マックは0%、ファニーメイ、フレディ・マックが統一プラットフォームで発行するモーゲージ証券であるUMB Sの一部取引で6.53%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めざした運用を行いました。

▶ 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3期 2019年12月21日～2020年6月22日
当期分配金（対基準価額比率）	70 (0.688%)
当期の収益	69
当期の収益以外	0
翌期繰越分配対象額	311

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

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

今後の運用方針 （作成対象期間末での見解です。）

▶ グローバル・インカム・フルコース （為替リスク軽減型）

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

▶ ブラックロック・グローバル・ファンズーフィクスド・インカム・グローバル・オポチュニティーズファンドークラスIシェアーズ・ディストリビューティングシェア・円ヘッジ

米国国債はF R Bによる買い入れが見込まれることなどから、投資妙味があると考えている他、市場参加者のリスク回避的な姿勢が強まる局面への備えにもなると考えています。

グローバルな投資適格社債市場や一部のハイイールド債市場には投資機会があると考えており、特にファンダメンタルズ

面と市場の価格に乖離があるような場合は積極的に投資を行う方針です。

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

▶ マネー・マーケット・マザーファンド

消費者物価の前年比は依然として2%を大きく下回っており、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・ローンおよびC P 現先取引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。

2019年12月21日～2020年6月22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	32	0.316	(a)信託報酬＝期中の平均基準価額×信託報酬率×（期中の日数÷年間日数）
（ 投 信 会 社 ）	(8)	(0.082)	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 ）	(22)	(0.220)	交付運用報告書等各種書類の送付、顧客口座の管理、購入後の情報提供等の対価
（ 受 託 会 社 ）	(1)	(0.014)	ファンドの財産の保管および管理、委託会社からの運用指図の実行等の対価
(b)そ の 他 費 用	0	0.001	(b)その他費用＝期中のその他費用÷期中の平均受益権口数
（ 監 査 費 用 ）	(0)	(0.001)	ファンドの決算時等に監査法人から監査を受けるための費用
合 計	32	0.317	

期中の平均基準価額は、10,077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。

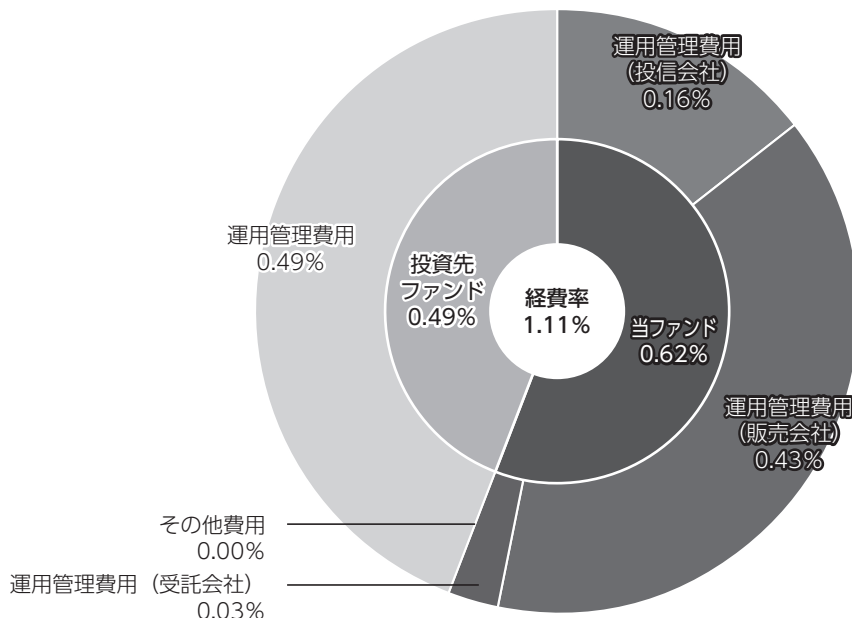
(注) 当該投資信託証券の直近の計算期末時点における「1万口当たりの費用明細」が取得できるものについては「組入れ上位ファンドの概要」に表示することとしております。

(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）

■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**経費率（年率）は1.11%**です。



経費率 (①+②)	(%)	1.11
①当ファンドの費用の比率	(%)	0.62
②投資先ファンドの運用管理費用の比率	(%)	0.49

(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②の費用は、計上された期間が異なる場合があります。

(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。

(注) 投資先ファンドには運用管理費用以外の費用がある場合がありますが、前記には含まれておりません。

○売買及び取引の状況

(2019年12月21日～2020年6月22日)

投資信託証券

銘柄	買付	口数	金額	口数	金額
国内	ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンドークラスIシェアーズ・ディストリビューティングシェア・円ヘッジ	20	19,535	0.9068	881

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2019年12月21日～2020年6月22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。

○自社による当ファンドの設定・解約状況

(2019年12月21日～2020年6月22日)

期首残高(元本)	当期設定元本	当期解約元本	期末残高(元本)	取引の理由
百万円 10	百万円 —	百万円 —	百万円 10	当初設定時における取得

○組入資産の明細

(2020年6月22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	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・円ヘッジ	26	45	43,737	99.6
合	計	26	45	43,737	99.6

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

親投資信託残高

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

○投資信託財産の構成

（2020年6月22日現在）

項 目	当 期 末	
	評 価 額	比 率
投資証券	千円 43,737	% 98.7
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	588	1.3
投資信託財産総額	44,326	100.0

○資産、負債、元本及び基準価額の状況（2020年6月22日現在）

項 目	当 期 末
	円
(A) 資産	44,326,186
コール・ローン等	587,888
投資証券(評価額)	43,737,298
マネー・マーケット・マザーファンド(評価額)	1,000
(B) 負債	408,786
未払収益分配金	304,098
未払信託報酬	104,260
その他未払費用	428
(C) 純資産総額(A－B)	43,917,400
元本	43,442,684
次期繰越損益金	474,716
(D) 受益権総口数	43,442,684口
1万口当たり基準価額(C／D)	10,109円

<注記事項>

- ①期首元本額 24,955,482円
 期中追加設定元本額 19,674,903円
 期中一部解約元本額 1,187,701円
 また、1口当たり純資産額は、期末1.0109円です。

②分配金の計算過程

項 目	2019年12月21日～ 2020年6月22日
費用控除後の配当等収益額	304,016円
費用控除後・繰越欠損金補填後の有価証券売買等損益額	－円
収益調整金額	1,035,363円
分配準備積立金額	319,986円
当ファンドの分配対象収益額	1,659,365円
1万口当たり収益分配対象額	381円
1万口当たり分配金額	70円
収益分配金金額	304,098円

○損益の状況（2019年12月21日～2020年6月22日）

項 目	当 期
	円
(A) 配当等収益	408,704
受取配当金	408,753
支払利息	△ 49
(B) 有価証券売買損益	△ 231,171
売買益	5,959
売買損	△ 237,130
(C) 信託報酬等	△ 104,688
(D) 当期損益金(A＋B＋C)	72,845
(E) 前期繰越損益金	257,153
(F) 追加信託差損益金	448,816
(配当等相当額)	(1,035,363)
(売買損益相当額)	(△ 586,547)
(G) 計(D＋E＋F)	778,814
(H) 収益分配金	△ 304,098
次期繰越損益金(G＋H)	474,716
追加信託差損益金	448,816
(配当等相当額)	(1,035,363)
(売買損益相当額)	(△ 586,547)
分配準備積立金	319,904
繰越損益金	△ 294,004

- (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 万口当たり分配金（税込み）	70円
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◆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、2020年6月22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。
- ・2020年1月1日以降の分配時において、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国際投信では本資料のほか、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。

＜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ークラスIシェアーズ・ディストリビューティングシェア・円ヘッジ
運用方針	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。 投資する債券は、非投資適格債も含みます。 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。 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。 通貨の投資配分は、機動的に変化させます。 組入外貨建資産に対し、原則として、当該投資信託証券の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行います。
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	・ 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 2019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
2019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	11, 829, 873, 767
収益	
預金利息	12, 149, 571
債券利息、源泉徴収税控除後	392, 733, 686
スワップ利息	164, 623, 518
差金決済契約に係る受取利息	-
エクイティリンクノートに係る収益	647
短期金融商品による利息	908, 920
集団投資スキームによる収益、源泉徴収税控除後	349, 657
配当金、源泉徴収税控除後	2, 798, 750
差金決済契約配当金、源泉徴収税控除後	130, 056
有価証券貸付による収益	1, 373, 428
投資運用報酬割戻	-
収益合計	575, 068, 233
費用	
預金支払利息	-
差金決済契約に係る支払利息	6, 713
スワップ利息	170, 407, 818
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	94, 817
管理事務代行報酬、補助金控除後	7, 646, 789
保管および預託報酬	2, 078, 474
販売報酬	5, 337, 220
税金	2, 430, 466
投資運用報酬	46, 008, 427
投資運用報酬の免除	-
費用合計	234, 010, 724

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	341,057,509
実現純評価益／（損）：	
投資有価証券	(56,876,005)
事後通告証券契約	(17,926,408)
差金決済取引	(86,080)
上場先物取引	(52,801,991)
オプション／スワップション契約	222,290
スワップ取引	(12,240,740)
先渡為替予約	(226,988,584)
その他の取引に係る外国通貨	3,721,925
当期実現純評価損益	(362,975,593)
未実現評価益／（損）の純変動額：	
投資有価証券	275,523,108
事後通告証券契約	(724,802)
差金決済取引	143,866
上場先物取引	(5,684,607)
オプション／スワップション契約	12,983,015
スワップ取引	(34,769,901)
先渡為替予約	(88,676,438)
その他の取引に係る外国通貨	(194,716)
当期末実現評価益／（損）の純変動	158,599,525
運用による純資産の増加／（減少）	136,681,441
資産の変動	
投資証券発行による正味受取額	2,900,592,429
投資証券買戻しによる正味支払額	(5,079,081,588)
資産の変動による純資産の増加	(2,178,489,159)
配当額	(45,533,644)
為替調整	-
期末純資産	9,742,532,405

(2) 投資有価証券明細表 2019年8月31日現在

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

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

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 (%)
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS							
37,332	Bermuda Marvell Technology Group Ltd	915,007	0.01	6,099	Broadcom Inc	1,737,666	0.02
				390,093	Caesars Entertainment Corp	4,503,624	0.05
				34,888	Centene Corp	1,636,247	0.02
				72,800	Centennial Resource Development Inc/DE 'A'	356,720	0.00
				58,273	Century Communities Inc*	1,607,752	0.02
350,962	Canada Largo Resources Ltd*	359,852	0.01	12,000	Cigna Corp	1,852,800	0.02
25,000	Lions Gate Entertainment Corp	232,750	0.00	12,891	Cisco Systems Inc	608,326	0.01
5,883	Norbord Inc	146,663	0.00	34,025	Citigroup Inc	2,195,633	0.02
99,749	Northern Graphite Corp (Unit)	7,144	0.00	29,456	Corning Inc	825,357	0.01
		746,409	0.01	110,676	Delta Air Lines Inc	6,478,973	0.07
				25,983	Diamondback Energy Inc*	2,573,876	0.03
				14,078	Everi Holdings Inc	126,702	0.00
147,094	Cayman Islands Vantage Drilling Co	1,589	0.00	87,600	Federal Home Loan Mortgage Corp	1,056,456	0.01
				87,600	Federal National Mortgage Association (Pref)*	1,063,464	0.01
				42,321	Gaming and Leisure Properties Inc (Reit)	1,653,481	0.02
94,000	France Engie SA	1,436,561	0.02	10,972	Golden Entertainment Inc*	158,216	0.00
90,600	Orange SA	1,383,599	0.01	33,449	HCA Healthcare Inc	4,045,657	0.04
18,000	TOTAL SA	903,797	0.01	3,739	Humana Inc	1,055,482	0.01
		3,723,957	0.04	7,242	Johnson & Johnson	927,555	0.01
				57,100	JPMorgan Chase & Co	6,288,423	0.06
140,834	Germany Daimler AG*	6,681,709	0.07	15,936	Lam Research Corp	3,376,201	0.03
				9,583	Liberty Oilfield Services Inc 'A'	105,509	0.00
				55,228	M/I Homes Inc	2,009,195	0.02
76	Italy Enel SpA	556	0.00	15,682	Microchip Technology Inc*	1,367,157	0.01
272,389	Snam SpA	1,400,338	0.02	14,472	Microsoft Corp	2,003,070	0.02
444,801	UniCredit SpA	4,972,367	0.05	8,248	Morgan Stanley (Pref)	235,810	0.00
		6,373,261	0.07	19,561	NVIDIA Corp	3,330,456	0.03
				144,238	PulteGroup Inc	4,846,397	0.05
				19,951	Pure Acquisition Corp (Wts 17/4/2023)	21,348	0.00
23,835	Luxembourg Intelsat SA*	503,157	0.00	164,279	Rattler Midstream LP	3,026,019	0.03
				29,854	Scoplay Corp	291,077	0.00
				127,286	Sentinel Energy Services Inc (Wts 22/12/2022)	53,460	0.00
89,000	Netherlands ABN AMRO Bank NV	1,594,130	0.02	202,208	Target Hospitality Corp*	1,184,939	0.01
85,634	Alice Europe NV*	382,443	0.00	6,913	Target Hospitality Corp (Wts 15/3/2024)	6,083	0.00
285,700	ING Groep NV	2,757,335	0.03	136,121	Taylor Morrison Home Corp 'A'	3,192,037	0.03
434,432	Koninklijke KPN NV	1,381,114	0.01	39,556	Texas Instruments Inc	4,927,491	0.05
36,150	NXP Semiconductors NV	3,711,159	0.04	3,654	UnitedHealth Group Inc	855,401	0.01
		9,826,181	0.10	22,243	VICI Properties Inc (Reit)*	493,127	0.01
				21,358	Visra Energy Corp	526,902	0.01
144,483	Spain Iberdrola SA	1,499,285	0.02	21,469	Walt Disney Co/The	2,966,157	0.03
175,538	Telefonica SA	1,222,180	0.01	77,224	William Lyon Homes 'A'	1,357,598	0.01
		2,721,465	0.03	6,394	Xilinx Inc	667,534	0.01
						99,624,336	1.02
323,000	Sweden Telia Co AB	1,414,067	0.01	Total Common / Preferred Stocks (Shares) & Warrants			
						137,073,521	1.41
				BONDS			
122,517	United Kingdom AA Plc	84,031	0.00	Argentina			
232,000	BAE Systems Plc	1,544,464	0.02	ARS 31,967,000	Argentina Bonar Bonds FRN 1/3/2020	384,692	0.00
24,759	Liberty Global Plc (Restricted)	660,818	0.01	CHF 645,000	Argentine Republic Government International Bond 3.375% 12/10/2020	341,931	0.00
132,000	National Grid Plc	1,389,106	0.01	USD 2,869,000	Argentine Republic Government International Bond 4.625% 11/1/2023	1,159,255	0.01
31,000	Royal Dutch Shell Plc 'A'	863,964	0.01	USD 21,763,000	Argentine Republic Government International Bond 5.875% 11/1/2028	8,378,755	0.09
		4,542,383	0.05	USD 5,166,000	Argentine Republic Government International Bond 6.875% 22/4/2021*	2,292,412	0.02
24,171	United States Advanced Micro Devices Inc	767,671	0.01				
2,951	Alphabet Inc 'A'	3,536,951	0.04				
267,413	Alice USA Inc*	7,744,280	0.08				
5,560	Amgen Inc	1,155,368	0.01				
6,587	Analog Devices Inc	726,744	0.01				
94,781	Applied Materials Inc	4,521,054	0.05				
119,707	Bank of America Corp	3,297,928	0.03				
22,643	Beazer Homes USA Inc*	278,962	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 7,257,000	Argentine Republic Government International Bond 6.875% 11/1/2048	2,855,629	0.03	USD 1,021,000	Bahamas Intercorp Peru Ltd '144A' 3.875% 15/8/2029*	1,029,934	0.01
USD 4,409,000	Argentine Republic Government International Bond 7.125% 6/7/2036	1,741,555	0.02	USD 4,076,000	Silversea Cruise Finance Ltd '144A' 7.25% 1/2/2025	4,381,700	0.05
USD 2,801,000	Argentine Republic Government International Bond 7.5% 22/4/2026	1,106,395	0.01			5,411,634	0.06
ARS 120,373,000	Banco Hipotecario SA '144A' FRN 7/11/2022	1,224,146	0.01	EUR 630,000	Belgium House of Finance NV/The 4.375% 15/7/2026	722,529	0.01
ARS 48,553,000	Bonos de la Nacion Argentina con Ajuste por CER 4% 6/3/2020	741,867	0.01	EUR 3,000,000	KBC Group NV FRN 5/3/2024 (Perpetual)*	3,518,407	0.04
USD 5,196,000	Generacion Mediterranea SA / Generacion Frias SA / Central Termica Roca SA '144A' 9.625% 27/7/2023	3,013,680	0.03	EUR 2,200,000	KBC Group NV FRN 24/10/2025 (Perpetual)	2,403,454	0.02
USD 1,731,000	Rio Energy SA / UGEN SA / UENSA SA 6.875% 1/2/2025	804,915	0.01	EUR 700,000	Solvay SA FRN 4/12/2023 (Perpetual)	855,008	0.01
USD 5,666,000	Tarjeta Naranja SA '144A' FRN 11/4/2022	1,796,571	0.02			7,499,398	0.08
USD 2,476,000	Telecom Argentina SA '144A' 8% 18/7/2026	1,999,757	0.02	Bermuda China Singyes Solar Technologies Holdings Ltd (Defaulted) 6.75% 17/10/2018		169,500	0.00
USD 2,426,000	YPF SA 7% 15/12/2047	1,435,479	0.02	USD 519,000	China Singyes Solar Technologies Holdings Ltd (Defaulted) 7.95% 15/2/2019	439,853	0.00
		29,277,039	0.30	USD 2,972,483	Digicel Group Two Ltd '144A' 8.25% 30/9/2022*	564,772	0.01
Australia AUD 5,300,000	Australia Government Bond 3% 21/3/2047	4,807,411	0.05	USD 877,738	Digicel Group Two Ltd 9.125% 1/4/2024	83,659	0.00
USD 187,500	Linc Energy Ltd (Defaulted) 10/4/2018 (Zero Coupon)	65,625	0.00	USD 369,000	Digicel Ltd '144A' 6.75% 1/3/2023	157,286	0.00
EUR 900,000	Origin Energy Finance Ltd FRN 16/9/2074	997,368	0.01	USD 1,571,000	Inkia Energy Ltd '144A' 5.875% 9/11/2027	1,640,222	0.02
USD 3,640,000	Pacific National Finance Pty Ltd 4.75% 22/3/2028	3,853,522	0.04	USD 4,600,000	Luye Pharma Group Ltd 1.5% 9/7/2024	4,891,847	0.05
USD 777,000	QBE Insurance Group Ltd FRN 17/6/2046	828,158	0.01	USD 844,000	NCL Corp Ltd '144A' 4.75% 15/12/2021	857,715	0.01
USD 922,000	Santos Finance Ltd 4.125% 14/9/2027	946,906	0.01	HKD 4,062,966	REXLot Holdings Ltd (Restricted) (Defaulted) 4.5% 17/4/2019	440,508	0.01
USD 4,100,000	Santos Finance Ltd 5.25% 13/3/2029	4,486,276	0.04	HKD 348,254	REXLot Holdings Ltd (Defaulted) 6% 28/4/2017	15,825	0.00
		15,985,266	0.16			9,261,187	0.10
Austria EUR 2,400,000	BAWAG Group AG FRN 14/5/2025 (Perpetual)	2,697,507	0.03	USD 12,368,000	Brazil Brazilian Government International Bond 4.5% 30/5/2029*	13,102,690	0.13
EUR 4,400,000	BAWAG Group AG FRN 26/3/2029	5,058,068	0.05	USD 3,769,000	Brazilian Government International Bond 4.625% 13/1/2028	4,067,731	0.04
USD 3,251,000	BRF GmbH '144A' 4.35% 29/9/2026	3,179,884	0.03	USD 1,578,000	Brazilian Government International Bond 5.625% 21/2/2047	1,810,015	0.02
USD 2,863,000	Eldorado Intl. Finance GmbH '144A' 8.625% 16/6/2021	2,996,309	0.03	USD 2,238,000	Itau Unibanco Holding SA/Cayman Island '144A' FRN 12/12/2022 (Perpetual)	2,259,709	0.02
EUR 4,600,000	Erste Group Bank AG FRN 15/10/2021 (Perpetual)*	5,854,723	0.06	USD 1,554,000	Itau Unibanco Holding SA/Cayman Island '144A' FRN 19/3/2023 (Perpetual)	1,587,265	0.02
EUR 800,000	Erste Group Bank AG FRN 15/4/2024 (Perpetual)	1,011,965	0.01	USD 6,550,000	Oi SA 10% 27/7/2025	5,829,500	0.06
EUR 4,400,000	Erste Group Bank AG FRN 15/10/2025 (Perpetual)*	5,218,825	0.05			28,656,910	0.29
USD 3,162,000	JBS Investments II GmbH '144A' 5.75% 15/1/2028	3,320,100	0.03	British Virgin Islands USD 1,454,000	Baoxin Auto Finance I Ltd FRN 30/10/2020 (Perpetual)	1,206,803	0.01
EUR 4,200,000	Raiffeisen Bank International AG FRN 15/12/2022 (Perpetual)	4,900,416	0.05	USD 915,000	Baoxin Auto Finance I Ltd 7.9% 9/2/2020	898,975	0.01
EUR 600,000	Sappi Papier Holding GmbH 4% 1/4/2023	679,865	0.01	USD 2,435,000	Beijing Environment Bvi Co Ltd 5.3% 18/10/2021	2,510,713	0.03
USD 1,640,000	Suzano Austria GmbH 5% 15/1/2030	1,685,100	0.02	USD 1,315,000	Bi Hai Co Ltd 6.25% 5/3/2022	1,352,189	0.01
USD 2,464,000	Suzano Austria GmbH 6% 15/1/2029*	2,744,280	0.03	USD 5,395,000	CCTI 2017 Ltd 3.625% 8/8/2022	5,348,637	0.05
USD 2,956,000	Suzano Austria GmbH '144A' 7% 16/3/2047	3,443,740	0.04				
		42,790,782	0.44				

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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 2,540,000	Chalco Hong Kong Investment Co Ltd 4.875% 7/9/2021*	2,627,719	0.03	USD 7,107,000	Bausch Health Cos Inc '144A' 7% 15/3/2024	7,540,527	0.08
USD 2,130,000	China Cinda Finance 2017 I Ltd 4.75% 21/2/2029	2,399,717	0.02	USD 500,000	Bausch Health Cos Inc '144A' 9% 15/12/2025	566,560	0.01
HKD 15,000,000	China Conch Venture Holdings International Ltd 5/9/2023 (Zero Coupon)	1,947,258	0.02	USD 965,000	Brookfield Residential Properties Inc '144A' 6.5% 15/12/2020	967,412	0.01
USD 4,176,000	China Reinsurance Finance Corp Ltd 3.375% 9/3/2022	4,197,533	0.04	USD 422,000	Brookfield Residential Properties Inc / Brookfield Residential US Corp '144A' 6.125% 1/7/2022	428,330	0.01
USD 3,450,000	Chinalco Capital Holdings Ltd 4.25% 21/4/2022*	3,460,643	0.04	USD 1,092,000	Cenovus Energy Inc 3.8% 15/9/2023	1,128,452	0.01
USD 3,015,000	Coastal Emerald Ltd FRN 1/8/2024 (Perpetual)	3,017,977	0.03	USD 2,975,000	Enbridge Inc 4% 1/10/2023	3,148,672	0.03
USD 1,740,000	Coastal Emerald Ltd 3.95% 1/8/2022*	1,753,050	0.02	GBP 711,000	Entertainment One Ltd 4.625% 15/7/2026	949,325	0.01
USD 1,591,000	Easy Tactic Ltd 8.125% 11/7/2024	1,504,371	0.02	USD 2,011,000	Frontera Energy Corp '144A' 9.7% 25/6/2023	2,142,658	0.02
USD 1,800,000	Easy Tactic Ltd 8.625% 27/2/2024*	1,750,500	0.02	USD 110,000	Masonite International Corp '144A' 5.75% 15/9/2026	116,738	0.00
USD 2,460,000	Franshion Brilliant Ltd 4.25% 23/7/2029	2,460,886	0.03	USD 4,250,000	NOVA Chemicals Corp '144A' 4.875% 1/6/2024	4,372,188	0.05
USD 1,735,000	Guojing Capital BVI Ltd 3.95% 11/12/2022	1,740,151	0.02	USD 6,147,000	NOVA Chemicals Corp '144A' 5.25% 1/8/2023	6,262,256	0.06
USD 4,600,000	Huarong Finance 2019 Co Ltd 4.5% 29/5/2029	4,890,964	0.05	USD 242,000	Seven Generations Energy Ltd '144A' 5.375% 30/9/2025	232,622	0.00
USD 1,270,000	Joy Treasure Assets Holdings Inc 4.5% 20/3/2029*	1,381,954	0.01	USD 6,669,189	Stoneway Capital Corp '144A' 10% 1/3/2027	4,164,242	0.04
USD 1,853,000	Knight Castle Investments Ltd 7.99% 23/1/2021	880,175	0.01	USD 2,931,074	Stoneway Capital Corp 10% 1/3/2027	1,830,163	0.02
USD 2,500,000	Leader Goal International Ltd FRN 19/1/2023 (Perpetual)	2,542,709	0.03	USD 1,356,000	Teck Resources Ltd 6.25% 15/7/2041	1,547,224	0.02
USD 1,545,000	New Lion Bridge Co Ltd 9.75% 10/10/2020	1,400,519	0.01			56,137,385	0.58
USD 1,448,000	New Metro Global Ltd 6.5% 23/4/2021*	1,359,585	0.01		Cayman Islands		
USD 3,200,000	NWD MTN Ltd 4.125% 18/7/2029*	3,204,653	0.03	USD 1,365,000	21Vianet Group Inc 7.875% 15/10/2021	1,381,664	0.01
USD 3,218,000	Prime Bloom Holdings Ltd 6.95% 5/7/2022	2,366,738	0.02	USD 793,000	Agile Group Holdings Ltd FRN 7/3/2023 (Perpetual)	772,638	0.01
USD 1,959,000	Rock International Investment Inc 6.625% 27/3/2020	1,500,888	0.02	USD 3,767,037	Ambac LSNI LLC '144A' FRN 12/2/2023	3,837,669	0.04
USD 5,365,000	Rongshi International Finance Ltd 3.75% 21/5/2029	5,819,781	0.06	USD 1,624,000	Anton Oilfield Services Group/Hong Kong 9.75% 5/12/2020	1,653,943	0.02
USD 3,702,000	Scenery Journey Ltd 11% 6/11/2020	3,789,922	0.04	USD 773,000	Baozun Inc '144A' 1.625% 1/5/2024	863,237	0.01
USD 657,000	Shandong Iron And Steel Xinheng International Co Ltd 6.5% 14/6/2021	661,822	0.01	USD 2,000,000	Bizlink Holding Inc 1/2/2023 (Zero Coupon)	2,122,650	0.02
USD 263,000	Shanghai Port Group BVI Holding Co Ltd 9/8/2022 (Zero Coupon)	267,295	0.00	USD 515,000	Central China Real Estate Ltd 6.5% 5/3/2021	513,259	0.01
USD 1,925,000	Sino-Ocean Land Treasure IV Ltd 4.75% 5/8/2029*	1,856,216	0.02	USD 1,605,000	Central China Real Estate Ltd 6.875% 23/10/2020	1,616,034	0.02
USD 1,370,000	Sino-Ocean Land Treasure IV Ltd 5.25% 30/4/2022	1,407,233	0.01	USD 1,295,000	Central China Real Estate Ltd 7.325% 27/1/2020*	1,297,266	0.01
USD 2,800,000	Studio City Finance Ltd 7.25% 11/2/2024*	2,943,500	0.03	USD 2,024,000	CFLD Cayman Investment Ltd 8.6% 8/4/2024	1,991,110	0.02
		74,451,076	0.76	USD 1,797,000	CFLD Cayman Investment Ltd 8.625% 28/2/2021	1,837,433	0.02
	Canada			USD 751,000	China Aoyuan Group Ltd 7.95% 7/9/2021	776,346	0.01
USD 520,000	1011778 BC ULC / New Red Finance Inc '144A' 4.25% 15/5/2024	538,075	0.01	USD 5,002,000	China Aoyuan Group Ltd 7.95% 19/2/2023	5,085,548	0.05
USD 3,139,191	Air Canada 2015-2 Class B Pass Through Trust '144A' 5% 15/12/2023	3,320,362	0.03	USD 1,820,000	China Aoyuan Group Ltd 8.5% 23/1/2022*	1,899,625	0.02
EUR 2,706,000	Bausch Health Cos Inc 4.5% 15/5/2023	3,035,640	0.03	HKD 22,000,000	China Education Group Holdings Ltd 2% 28/3/2024	3,001,535	0.03
USD 3,179,000	Bausch Health Cos Inc '144A' 5.5% 1/11/2025	3,344,435	0.03	HKD 50,000,000	China Evergrande Group 4.25% 14/2/2023	5,699,035	0.06
USD 500,000	Bausch Health Cos Inc '144A' 5.875% 15/5/2023	508,125	0.01	USD 946,000	China Evergrande Group 6.25% 28/6/2021*	871,059	0.01
USD 9,641,000	Bausch Health Cos Inc '144A' 6.5% 15/3/2022	9,993,379	0.10	USD 2,464,000	China Evergrande Group 7.5% 28/6/2023*	2,137,135	0.02
				USD 4,624,000	China Evergrande Group 8.75% 28/6/2025	3,819,135	0.04

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 1,390,000	China Evergrande Group 9.5% 11/4/2022*	1,313,550	0.01	USD 2,200,000	Pearl Holding III Ltd 9.5% 11/12/2022	1,749,000	0.02
USD 1,800,000	China Evergrande Group 10% 11/4/2023	1,685,816	0.02	USD 6,079,000	Poseidon Finance 1 Ltd 1/2/2025 (Zero Coupon)	5,982,496	0.06
USD 1,900,000	China SCE Group Holdings Ltd 7.25% 19/4/2023	1,819,250	0.02	USD 1,380,000	Redco Properties Group Ltd 13.5% 21/1/2020	1,402,425	0.01
USD 2,673,000	China SCE Group Holdings Ltd 7.375% 9/4/2024*	2,532,528	0.03	USD 1,580,000	Ronshine China Holdings Ltd 8.75% 25/10/2022	1,586,251	0.02
USD 1,438,000	China SCE Group Holdings Ltd 7.45% 17/4/2021*	1,456,680	0.01	USD 1,760,000	Ronshine China Holdings Ltd 8.95% 22/1/2023	1,742,304	0.02
USD 3,800,000	CIFI Holdings Group Co Ltd 5.5% 23/1/2022	3,738,250	0.04	USD 645,000	Ronshine China Holdings Ltd 10.5% 1/3/2022	673,502	0.01
USD 200,000	CIFI Holdings Group Co Ltd 6.55% 28/3/2024	192,936	0.00	USD 760,000	Ronshine China Holdings Ltd 11.25% 22/8/2021	807,825	0.01
USD 2,560,000	CIFI Holdings Group Co Ltd 6.875% 23/4/2021	2,610,253	0.03	USD 1,943,000	Saudi Electricity Global Sukuk Co 4 4.222% 27/1/2024	2,079,496	0.02
USD 857,000	Country Garden Holdings Co Ltd 8% 27/1/2024*	922,346	0.01	USD 690,000	Shimao Property Holdings Ltd 5.6% 15/7/2026	694,727	0.01
USD 682,000	Ctrip.com International Ltd (Restricted) 1.25% 15/9/2022	682,533	0.01	USD 2,000,000	Shui On Development Holding Ltd FRN 4/6/2020 (Perpetual)	2,017,582	0.02
USD 1,170,000	Energuate Trust '144A' 5.875% 3/5/2027	1,172,937	0.01	USD 403,165	SPARC EM SPC Panama Metro Line 2 SP 5/12/2022 (Zero Coupon)	385,652	0.00
USD 3,925,000	Esic Sukuk Ltd 3.939% 30/7/2024	3,944,625	0.04	USD 1,550,000	Sunac China Holdings Ltd 7.25% 14/6/2022	1,505,932	0.02
USD 1,981,000	Fantasia Holdings Group Co Ltd 7.95% 5/7/2022	1,700,255	0.02	USD 4,000,000	Tencent Holdings Ltd 3.975% 11/4/2029*	4,333,686	0.04
USD 1,780,000	Fantasia Holdings Group Co Ltd 8.375% 8/3/2021	1,670,697	0.02	USD 1,548,000	Times China Holdings Ltd 5.75% 26/4/2022*	1,520,577	0.02
USD 200,000	Fantasia Holdings Group Co Ltd 11.75% 17/4/2022	189,697	0.00	USD 2,300,000	Times China Holdings Ltd 7.625% 21/2/2022*	2,359,724	0.02
USD 970,000	Future Land Development Holdings Ltd 6.5% 12/9/2020*	944,434	0.01	GBP 800,000	Trafford Centre Finance Ltd/The FRN 28/7/2035	862,778	0.01
USD 2,000,000	Future Land Development Holdings Ltd 7.5% 22/1/2021*	1,928,750	0.02	USD 970,990	Transocean Guardian Ltd '144A' 5.875% 15/1/2024	984,341	0.01
USD 733,000	FWD Ltd FRN 1/2/2023 (Perpetual)	696,350	0.01	USD 1,439,000	Transocean Inc '144A' 9% 15/7/2023	1,488,646	0.02
USD 4,804,000	Gol Finance Inc '144A' 7% 31/1/2025*	4,737,945	0.05	USD 7,450,500	Transocean Phoenix 2 Ltd '144A' 7.75% 15/10/2024	7,897,530	0.08
HKD 33,000,000	Harvest International Co 21/11/2022 (Zero Coupon)	4,213,858	0.04	USD 664,500	Transocean Proteus Ltd '144A' 6.25% 1/12/2024	681,113	0.01
USD 2,120,000	Jingrui Holdings Ltd 9.45% 23/4/2021	1,975,906	0.02	EUR 2,630,000	UPCB Finance VII Ltd 3.625% 15/6/2029	3,108,322	0.03
USD 1,398,000	Kaisa Group Holdings Ltd 8.5% 30/3/2022	1,255,439	0.01	USD 2,296,000	Vale Overseas Ltd 4.375% 11/1/2022	2,380,665	0.02
USD 2,006,000	King Talent Management Ltd FRN 4/12/2022 (Perpetual)	1,759,638	0.02	USD 1,442,000	Xinyuan Real Estate Co Ltd 9.875% 19/3/2020	1,410,997	0.01
USD 323,000	KWG Group Holdings Ltd 5.875% 10/11/2024	279,748	0.00	USD 2,400,000	Yankuang Group Cayman Ltd 4.75% 30/11/2020	2,413,656	0.02
USD 3,158,000	Latam Finance Ltd '144A' 7% 1/3/2026	3,284,320	0.03	USD 860,000	Yuzhou Properties Co Ltd 6% 25/10/2023	770,103	0.01
USD 2,000,000	Logan Property Holdings Co Ltd 6.5% 16/7/2023	1,960,000	0.02	USD 2,155,000	Yuzhou Properties Co Ltd 8.5% 26/2/2024*	2,090,350	0.02
USD 1,204,000	Logan Property Holdings Co Ltd 6.875% 24/4/2021	1,228,182	0.01	USD 2,000,000	Yuzhou Properties Co Ltd 8.625% 23/1/2022	2,040,000	0.02
USD 1,250,000	Neuberger Berman CLO XX Ltd FRN 15/1/2028	1,214,265	0.01	USD 556,000	YY Inc '144A' 0.75% 15/6/2025	513,132	0.00
USD 1,615,870	Odebrecht Drilling Norbe VIII/IX Ltd '144A' 6.35% 1/12/2021	1,607,807	0.02			161,315,208	1.66
USD 1,638,009	Odebrecht Offshore Drilling Finance Ltd '144A' 6.72% 1/12/2022	1,609,856	0.02				
USD 56,863	Odebrecht Offshore Drilling Finance Ltd '144A' 7.72% 1/12/2026	15,069	0.00				
USD 289,000	Odebrecht Oil & Gas Finance Ltd '144A' 30/9/2019 (Perpetual) (Zero Coupon)	3,974	0.00	CLP 1,420,000,000	Chile Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	2,209,388	0.02
USD 5,000,000	OFSI Fund VI Ltd 'Series 2014-6A BR' FRN 20/3/2025	4,927,370	0.05	USD 1,829,000	Celulosa Arauco y Constitucion SA '144A' 4.25% 30/4/2029	1,929,595	0.02
USD 580,000	Parallel 2015-1 Ltd FRN 20/7/2027	563,985	0.01	USD 1,793,000	Empresa Nacional de Telecomunicaciones SA '144A' 4.75% 1/8/2026	1,897,498	0.02
USD 3,250,000	Parallel 2015-1 Ltd FRN 20/7/2027	3,126,668	0.03			6,036,481	0.06
USD 1,690,000	Parallel 2015-1 Ltd FRN 20/7/2027	1,690,158	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 (%)
	China						
CNY 30,000,000	Central Huijin Investment Ltd 3.83% 22/5/2024	4,247,278	0.04	COP 31,349,000,000	Colombian TES 7% 30/6/2032	9,754,072	0.10
EUR 2,600,000	Chengdu Xingcheng Investment Group Co Ltd 2.5% 20/3/2021	2,841,537	0.03	COP 14,176,700,000	Colombian TES 10% 24/7/2024	4,982,738	0.05
USD 2,470,000	China Construction Bank Corp FRN 27/2/2029	2,601,058	0.03	USD 2,596,000	Credivalores-Crediservicios SAS ‘144A’ 9.75% 27/7/2022	2,585,859	0.03
CNY 78,000,000	China Development Bank 3.3% 1/2/2024	10,907,220	0.11	USD 1,967,000	Ecopetrol SA 5.875% 28/5/2045	2,324,134	0.02
CNY 46,700,000	China Development Bank 3.68% 26/2/2026	6,568,227	0.07	USD 2,609,000	Ecopetrol SA 7.375% 18/9/2043	3,515,628	0.04
CNY 71,200,000	China Development Bank 4.04% 6/7/2028	10,270,344	0.11	USD 3,637,000	Empresas Publicas de Medellin ESP ‘144A’ 4.25% 18/7/2029*	3,827,943	0.04
CNY 385,500,000	China Government Bond 3.19% 11/4/2024	54,587,958	0.56			43,329,100	0.44
CNY 47,500,000	China Government Bond 3.22% 6/12/2025	6,715,099	0.07		Curacao		
CNY 127,700,000	China Government Bond 3.25% 22/11/2028	18,113,613	0.19	USD 350,000	Teva Pharmaceutical Finance IV BV 3.65% 10/11/2021	333,703	0.00
CNY 306,500,000	China Government Bond 3.29% 23/5/2029	43,809,078	0.45		Czech Republic		
CNH 10,000,000	China Government Bond 3.3% 4/7/2023	1,420,149	0.01	EUR 2,713,000	Residomo SRO 3.375% 15/10/2024	3,131,211	0.03
CNY 116,400,000	China Government Bond 3.54% 16/8/2028	16,885,617	0.17		Denmark		
CNY 129,200,000	China Government Bond 3.86% 22/7/2049	18,768,919	0.19	EUR 5,231,000	DKT Finance ApS 7% 17/6/2023	6,234,027	0.06
CNY 97,400,000	China Government Bond 4.08% 22/10/2048	14,600,671	0.15	USD 800,000	DKT Finance ApS ‘144A’ 9.375% 17/6/2023	861,640	0.01
USD 947,000	China Minmetals Corp FRN 13/11/2022 (Perpetual)	949,220	0.01			7,095,667	0.07
CNY 30,000,000	China National Petroleum Corp 4.16% 16/8/2025	4,294,314	0.04		Dominican Republic		
CNY 15,000,000	China Railway Construction Corp Ltd 1.5% 21/12/2021	2,062,547	0.02	USD 1,431,000	Aeropuertos Dominicanos Siglo XXI SA ‘144A’ 6.75% 30/3/2029	1,508,140	0.02
CNY 30,000,000	China Southern Power Grid Co Ltd 3.76% 14/1/2024	4,222,261	0.04	USD 2,757,000	Dominican Republic International Bond 6% 19/7/2028*	3,036,146	0.03
CNY 20,000,000	China State Railway Group Co Ltd 4.88% 17/10/2024	3,020,202	0.03			4,544,286	0.05
CNY 10,000,000	China State Railway Group Co Ltd 5.42% 27/5/2024	1,536,737	0.02		Ecuador		
USD 2,000,000	Guangxi Financial Investment Group Co Ltd 5.75% 23/1/2021	1,924,959	0.02	USD 2,353,000	Ecuador Government International Bond 7.875% 23/1/2028	2,207,408	0.02
USD 2,062,000	Huachen Energy Co Ltd 6.625% 18/5/2020	1,185,856	0.01		Egypt		
USD 687,000	Inner Mongolia High-Grade High Way Construction And Development Co Ltd 4.375% 4/12/2020	682,796	0.01	EGP 16,885,000	Egypt Government Bond 15.9% 2/7/2024	1,072,454	0.01
CNY 20,000,000	PetroChina Co Ltd 3.66% 22/2/2024	2,808,757	0.03	EGP 75,566,000	Egypt Government Bond 16.1% 7/5/2029	4,913,375	0.05
CNY 30,000,000	PetroChina Co Ltd 3.96% 23/4/2024	4,256,125	0.04	EUR 2,781,000	Egypt Government International Bond ‘144A’ 4.75% 16/4/2026	3,170,376	0.03
CNY 10,000,000	State Grid Corp of China 5.38% 19/8/2024	1,505,005	0.02	EUR 3,981,000	Egypt Government International Bond 5.625% 16/4/2030	4,456,624	0.05
USD 1,157,000	Union Life Insurance Co Ltd 3% 19/9/2021	1,008,942	0.01	EUR 3,538,000	Egypt Government International Bond ‘144A’ 6.375% 11/4/2031	4,121,910	0.04
USD 1,720,000	Xi'an Municipal Infrastructure Construction Investment Group Corp Ltd 4% 24/6/2022	1,730,423	0.02	USD 4,601,000	Egypt Government International Bond 6.875% 30/4/2040*	4,537,736	0.05
		243,524,912	2.50	USD 1,499,000	Egypt Government International Bond ‘144A’ 8.7% 1/3/2049*	1,642,810	0.02
	Colombia			EGP 102,425,000	Egypt Treasury Bills 10/9/2019 (Zero Coupon)	6,178,850	0.06
USD 11,647,000	Colombia Government International Bond 4.375% 12/7/2021	12,131,078	0.12	EGP 51,875,000	Egypt Treasury Bills 5/11/2019 (Zero Coupon)	3,046,626	0.03
USD 3,697,000	Colombia Government International Bond 4.5% 15/3/2029	4,207,648	0.04			33,140,761	0.34
					Finland		
				EUR 4,130,000	Fortum Oyj 2.125% 27/2/2029	5,135,262	0.05
					France		
				EUR 1,400,000	Altice France SA/France 5.875% 1/2/2027	1,713,750	0.02
				USD 3,400,000	Altice France SA/France ‘144A’ 8.125% 1/2/2027	3,749,214	0.04

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
EUR 400,000	BNP Paribas SA FRN 17/6/2022 (Perpetual)*	491,560	0.01	EUR 2,000,000	Solvay Finance SA FRN 12/11/2023 (Perpetual)*	2,560,069	0.03
USD 9,975,000	BNP Paribas SA FRN 25/3/2024 (Perpetual)	10,418,538	0.11	EUR 300,000	Solvay Finance SA FRN 3/6/2024 (Perpetual)*	395,079	0.00
USD 1,500,000	BNP Paribas SA '144A' FRN 25/3/2024 (Perpetual)*	1,566,698	0.02	EUR 300,000	SPIE SA 2.625% 18/6/2026	352,596	0.00
USD 1,800,000	BNP Paribas SA FRN 19/8/2025 (Perpetual)	1,997,289	0.02	EUR 200,000	SPIE SA 3.125% 22/3/2024	243,807	0.00
USD 3,165,000	BNP Paribas SA '144A' FRN 1/3/2033*	3,373,310	0.04	EUR 100,000	TOTAL SA FRN 26/2/2021 (Perpetual)	113,988	0.00
EUR 400,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama FRN 28/5/2024 (Perpetual)	524,617	0.01	EUR 160,000	TOTAL SA FRN 5/5/2023 (Perpetual)	190,758	0.00
EUR 600,000	Caisse Nationale de Reassurance Mutuelle Agricole Groupama 6% 23/1/2027*	853,380	0.01			108,984,425	1.12
EUR 100,000	Casino Guichard Perrachon SA FRN 31/1/2024 (Perpetual)	64,789	0.00	Germany			
EUR 200,000	CMA CGM SA 6.5% 15/7/2022	190,665	0.00	EUR 400,000	ADLER Real Estate AG 1.875% 27/4/2023	458,152	0.00
EUR 100,000	Credit Agricole Assurances SA FRN 14/10/2025 (Perpetual)	126,744	0.00	EUR 490,000	ADLER Real Estate AG 2.125% 6/2/2024	567,645	0.01
EUR 1,627,000	Credit Agricole SA FRN 23/6/2021 (Perpetual)	1,945,505	0.02	EUR 1,000,000	ADLER Real Estate AG 3% 27/4/2026	1,189,565	0.01
USD 2,400,000	Credit Agricole SA '144A' FRN 23/9/2024 (Perpetual)	2,548,716	0.03	EUR 1,717,000	Consus Real Estate AG 9.625% 15/5/2024	1,822,462	0.02
USD 200,000	Credit Agricole SA FRN 23/12/2025 (Perpetual)	233,453	0.00	EUR 12,472,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	16,272,640	0.17
USD 5,666,000	Credit Agricole SA '144A' FRN 10/1/2033*	5,924,933	0.06	EUR 2,400,000	Deutsche Pfandbriefbank AG FRN 28/4/2023 (Perpetual)	2,731,627	0.03
EUR 1,400,000	Credit Mutuel Arkea SA 3.5% 9/2/2029	1,844,356	0.02	EUR 100,000	Deutsche Pfandbriefbank AG 4.6% 22/2/2027	122,833	0.00
EUR 900,000	Crown European Holdings SA 2.25% 1/2/2023*	1,060,786	0.01	EUR 1,821,000	IHO Verwaltungs GmbH 3.625% 15/5/2025*	2,058,068	0.02
EUR 434,000	Crown European Holdings SA '144A' 2.25% 1/2/2023	511,348	0.01	EUR 555,000	IHO Verwaltungs GmbH 3.875% 15/5/2027	614,743	0.01
EUR 227,000	Crown European Holdings SA 3.375% 15/5/2025	280,643	0.00	USD 1,100,000	IHO Verwaltungs GmbH '144A' 6% 15/5/2027	1,105,500	0.01
EUR 400,000	Electricite de France SA FRN 4/7/2024 (Perpetual)	485,162	0.01	EUR 6,500,000	IKB Deutsche Industriebank AG FRN 31/1/2028	7,022,062	0.07
EUR 700,000	Electricite de France SA FRN 22/1/2026 (Perpetual)	883,610	0.01	EUR 3,400,000	Merck KGaA FRN 25/6/2079*	4,078,304	0.04
GBP 900,000	Electricite de France SA FRN 29/1/2026 (Perpetual)	1,215,457	0.01	EUR 200,000	Nidda BondCo GmbH 5% 30/9/2025	226,721	0.00
EUR 400,000	Engie SA FRN 2/6/2024 (Perpetual)	500,306	0.01	EUR 599,000	Nidda BondCo GmbH 7.25% 30/9/2025	708,030	0.01
EUR 2,000,000	Engie SA FRN 28/11/2024 (Perpetual)	2,453,339	0.03	EUR 1,467,000	Platin 1426 GmbH 5.375% 15/6/2023*	1,601,249	0.02
EUR 5,600,000	Engie SA 4/3/2027 (Zero Coupon)	6,176,279	0.06	EUR 1,450,000	RWE AG FRN 21/4/2075	1,636,527	0.02
EUR 731,000	Europcar Mobility Group 4% 30/4/2026	840,842	0.01	EUR 400,000	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	480,991	0.00
EUR 1,628,305	FCT Noria 2018-1 FRN 25/6/2038	1,807,882	0.02	EUR 350,000	Tele Columbus AG 3.875% 2/5/2025	374,566	0.00
EUR 1,724,088	FCT Noria 2018-1 FRN 25/6/2038	1,912,952	0.02	EUR 2,830,000	thyssenkrupp AG 2.875% 22/2/2024	3,233,532	0.03
EUR 26,469,800	French Republic Government Bond OAT '144A' 1.5% 25/5/2050	38,429,263	0.39	EUR 1,700,000	Unitymedia GmbH 3.75% 15/1/2027	2,008,158	0.02
EUR 1,168,000	Loxam SAS 3.25% 14/1/2025*	1,357,944	0.01	USD 1,400,000	Unitymedia GmbH '144A' 6.125% 15/1/2025	1,465,450	0.02
EUR 167,000	Loxam SAS 3.5% 15/4/2022	188,672	0.00	EUR 182,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 3.5% 15/1/2027	214,228	0.00
EUR 200,000	Loxam SAS 3.5% 3/5/2023	226,474	0.00	USD 6,009,000	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH '144A' 5% 15/1/2025*	6,227,547	0.06
EUR 1,074,000	Loxam SAS 3.75% 15/7/2026*	1,251,623	0.01	EUR 856,800	Unitymedia Hessen GmbH & Co KG / Unitymedia NRW GmbH 6.25% 15/1/2029	1,056,737	0.01
EUR 1,900,000	Orange SA 4/9/2026 (Zero Coupon)	2,088,681	0.02	EUR 400,000	Volkswagen Financial Services AG 2.25% 1/10/2027	487,301	0.01
EUR 400,000	Orange SA 0.5% 4/9/2032	440,228	0.00			57,764,638	0.59
EUR 800,000	Orano SA 3.375% 23/4/2026	961,687	0.01	Greece			
EUR 309,670	Parts Europe SA FRN 1/5/2022*	343,962	0.00	EUR 6,085,000	Hellenic Republic Government Bond '144A' 1.875% 23/7/2026	6,983,349	0.07
EUR 1,403,000	Parts Europe SA FRN 1/5/2022	1,552,183	0.02	EUR 9,340,000	Hellenic Republic Government Bond '144A' 3.45% 2/4/2024	11,489,955	0.12
EUR 1,310,000	Parts Europe SA 4.375% 1/5/2022*	1,457,571	0.02				
EUR 200,000	Picard Groupe SAS FRN 30/11/2023	217,537	0.00				
EUR 380,000	Rexel SA 2.625% 15/6/2024	431,739	0.00				
USD 248,000	Societe Generale SA '144A' FRN 13/9/2021 (Perpetual)*	261,020	0.00				
USD 200,000	Societe Generale SA FRN 29/9/2025 (Perpetual)	223,421	0.00				

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保有高 銘柄	時価 (米ドル)	純資産比率 (%)	保有高 銘柄	時価 (米ドル)	純資産比率 (%)
EUR 1,463,760 Hellenic Republic Government Bond 3.5% 30/1/2023	1,768,871	0.02	INR 152,500,000 India Government Bond 7.95% 28/8/2032	2,322,071	0.03
EUR 397,600 Hellenic Republic Government Bond 3.75% 30/1/2028	517,912	0.00	INR 378,000,000 Indian Railway Finance Corp Ltd 8.45% 4/12/2028	5,785,202	0.06
EUR 19,165,000 Hellenic Republic Government Bond '144A' 3.875% 12/3/2029	25,432,229	0.26	INR 341,000,000 NHPC Ltd 8.12% 22/3/2029	4,903,189	0.05
EUR 415,360 Hellenic Republic Government Bond 3.9% 30/1/2033	564,322	0.01	USD 2,710,000 Oil India Ltd 5.125% 4/2/2029*	3,109,055	0.03
EUR 331,133 Hellenic Republic Government Bond 4% 30/1/2037	453,881	0.00	USD 2,740,000 Power Finance Corp Ltd 3.75% 18/6/2024*	2,810,816	0.03
EUR 1,874,923 Hellenic Republic Government Bond 4.2% 30/1/2042	2,681,304	0.03	USD 4,093,000 Power Finance Corp Ltd 3.75% 6/12/2027	4,112,186	0.04
	49,891,823	0.51	USD 3,785,000 Power Finance Corp Ltd 4.5% 18/6/2029	4,002,084	0.04
Guernsey			INR 500,000,000 Power Finance Corp Ltd 7.44% 11/6/2027	7,139,230	0.07
USD 419,664 Doric Nimrod Air Alpha 2013-1 Class A Pass Through Trust '144A' 5.25% 30/5/2023	433,830	0.00	USD 2,462,000 REC Ltd 4.625% 22/3/2028*	2,614,336	0.03
USD 2,525,000 EFG International Guernsey Ltd FRN 5/4/2027	2,561,635	0.03	USD 2,400,000 ReNew Power Synthetic 6.67% 12/3/2024	2,454,909	0.03
EUR 236,000 Summit Properties Ltd 2% 31/1/2025	254,349	0.00	USD 1,500,000 Suzlon Energy Ltd (Step-up coupon) (Defaulted) 5.75% 16/7/2019	1,317,520	0.02
	3,249,814	0.03	USD 116,049 Videocon Industries Ltd (Restricted) (Step-up coupon) 2.8% 31/12/2020	34,662	0.00
Hong Kong				205,311,035	2.11
USD 4,600,000 Bagan Capital Ltd 23/9/2021 (Zero Coupon)	4,594,969	0.05	Indonesia		
USD 1,550,000 Chalileo Hong Kong Corp Ltd FRN 15/1/2020 (Perpetual)	1,560,656	0.02	USD 2,055,000 Bank Mandiri Persero Tbk PT 3.75% 11/4/2024	2,123,771	0.02
CNH 917,253 China City Construction International Co Ltd (Defaulted) 5.35% 3/7/2017	5,773	0.00	USD 6,172,000 Indonesia Asahan Aluminium Persero PT 5.71% 15/11/2023	6,866,350	0.07
USD 1,729,000 Chong Hing Bank Ltd FRN 26/7/2027	1,737,375	0.02	USD 6,025,000 Indonesia Government International Bond 3.7% 8/1/2022	6,213,281	0.06
USD 5,555,000 CNAC HK Finbridge Co Ltd 4.625% 14/3/2023	5,871,177	0.06	USD 11,647,000 Indonesia Government International Bond 3.75% 25/4/2022	12,071,024	0.12
USD 6,047,000 CNAC HK Synbridge Co Ltd 5% 5/5/2020	6,120,834	0.06	USD 4,685,000 Indonesia Government International Bond 4.75% 11/2/2029*	5,422,981	0.06
USD 2,775,000 GLP China Holdings Ltd 4.974% 26/2/2024	2,939,766	0.03	USD 11,647,000 Indonesia Government International Bond 4.875% 5/5/2021*	12,136,441	0.12
USD 2,443,000 HBIS Group Hong Kong Co Ltd 4.25% 7/4/2020*	2,441,473	0.02	IDR 281,139,000,000 Indonesia Treasury Bond 6.125% 15/5/2028	18,243,809	0.19
USD 1,430,000 Hongkong & Shanghai Banking Corp Ltd/The FRN 27/10/2019 (Perpetual)	1,034,645	0.01	IDR 124,402,000,000 Indonesia Treasury Bond 6.625% 15/5/2033	7,963,131	0.08
USD 484,000 Hubei Science & Technology Investment Group Hong Kong Ltd 4.375% 5/3/2021	487,554	0.00	IDR 47,000,000,000 Indonesia Treasury Bond 7% 15/5/2027	3,252,062	0.03
USD 1,605,000 Wanda Group Overseas Ltd 7.5% 24/7/2022	1,590,249	0.02	IDR 43,024,000,000 Indonesia Treasury Bond 7.5% 15/6/2035	2,984,534	0.03
USD 1,846,000 Weichai International Hong Kong Energy Group Co Ltd FRN 14/9/2022 (Perpetual)	1,842,827	0.02	IDR 196,036,000,000 Indonesia Treasury Bond 7.5% 15/5/2038	13,405,351	0.14
USD 1,790,000 Yanlord Land HK Co Ltd 6.8% 27/2/2024	1,787,762	0.02	IDR 712,203,000,000 Indonesia Treasury Bond 8.25% 15/5/2029	53,446,602	0.55
	32,015,060	0.33	IDR 117,374,000,000 Indonesia Treasury Bond 8.25% 15/5/2036	8,604,114	0.09
India			IDR 47,000,000,000 Indonesia Treasury Bond 8.375% 15/9/2026	3,515,785	0.04
USD 200,000 Adani Ports & Special Economic Zone Ltd 4% 30/7/2027	207,500	0.00	IDR 249,344,000,000 Indonesia Treasury Bond 8.375% 15/3/2034	18,553,583	0.19
USD 3,050,000 Adani Ports & Special Economic Zone Ltd 4.375% 3/7/2029*	3,200,594	0.03	IDR 271,873,000,000 Indonesia Treasury Bond 8.375% 15/4/2039	20,124,542	0.21
USD 2,167,000 Adani Transmission Ltd 4% 3/8/2026	2,227,270	0.02	USD 1,525,000 Pertamina Persero PT 4.7% 30/7/2049*	1,660,344	0.02
INR 8,044,790,000 India Government Bond 7.17% 8/1/2028	116,180,944	1.19	USD 2,225,000 Perusahaan Listrik Negara PT 4.875% 17/7/2049	2,486,438	0.02
INR 2,932,150,000 India Government Bond 7.27% 8/4/2026	42,889,467	0.44	USD 900,000 Perusahaan Listrik Negara PT 5.375% 25/1/2029*	1,060,201	0.01

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USD 900,000	Perusahaan Listrik Negara PT 5.45% 21/5/2028	1,056,656	0.01	EUR 500,000	Harvest CLO XXII DAC FRN 15/1/2032	546,601	0.01
USD 600,000	Perusahaan Listrik Negara PT 6.15% 21/5/2048	780,281	0.01	EUR 710,000	Invesco Euro CLO I DAC FRN 15/7/2031	785,716	0.01
USD 1,425,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 1/3/2028	1,575,738	0.02	USD 2,956,000	Novolipetsk Steel Via Steel Funding DAC '144A' 4.7% 30/5/2026	3,164,768	0.03
IDR 28,140,000,000	Wijaya Karya Persero Tbk PT 7.7% 31/1/2021	1,923,171	0.02	EUR 720,000	OZLME IV DAC FRN 27/7/2032	797,921	0.01
		205,470,190	2.11	EUR 400,000	Providus Cio III DAC FRN 20/7/2032	428,729	0.00
				EUR 1,420,000	Rockford Tower Europe CLO 2018- 1 DAC FRN 20/12/2031	1,569,124	0.02
	Ireland			EUR 560,562	Taurus 2016-2 DEU DAC 'Series 2016-DE2 C' FRN 3/1/2027	621,395	0.01
EUR 3,752,000	Allied Irish Banks Plc FRN 3/12/2020 (Perpetual)*	4,433,242	0.05	EUR 595,700	Taurus 2016-2 DEU DAC 'Series 2016-DE2 D' FRN 3/1/2027	661,028	0.01
EUR 743,000	Allied Irish Banks Plc FRN 26/11/2025	856,152	0.01	EUR 500,000	Takehau CLO V BV FRN 15/4/2032	531,603	0.01
EUR 2,075,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 4.125% 15/5/2023*	2,350,785	0.02	GBP 693,000	Virgin Media Receivables Financing Notes I DAC 5.5% 15/9/2024	871,911	0.01
USD 3,206,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 4.25% 15/9/2022	3,262,105	0.03	GBP 1,340,000	Virgin Media Receivables Financing Notes II DAC 5.75% 15/4/2023	1,694,458	0.02
USD 6,911,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 4.625% 15/5/2023*	7,088,613	0.07		53,320,439	0.55	
GBP 2,192,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 4.75% 15/7/2027	2,724,104	0.03		Italy		
USD 1,225,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 5.25% 15/8/2027	1,237,250	0.01	GBP 100,000	Assicurazioni Generali SpA FRN 8/2/2022 (Perpetual)	129,865	0.00
EUR 905,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 6.75% 15/5/2024	1,059,262	0.01	EUR 900,000	Assicurazioni Generali SpA FRN 12/12/2042	1,223,650	0.01
EUR 150,000	Avoca CLO XIV Designated Activity Co FRN 12/1/2031	152,123	0.00	EUR 403,000	Assicurazioni Generali SpA FRN 27/10/2047	537,303	0.01
EUR 150,000	Avoca CLO XIV Designated Activity Co FRN 12/1/2031	159,754	0.00	EUR 700,000	Assicurazioni Generali SpA 4.125% 4/5/2026	916,564	0.01
EUR 550,000	Avoca CLO XIV Designated Activity Co FRN 12/1/2031	427,517	0.00	EUR 1,700,000	Banca Carige SpA 0.75% 26/7/2020	1,886,096	0.02
EUR 760,000	Avoca CLO XV DAC FRN 15/4/2031	781,730	0.01	EUR 830,000	Banco BPM SpA 1.75% 24/4/2023	932,218	0.01
EUR 1,400,000	Avoca CLO XVIII DAC FRN 15/4/2031	1,528,525	0.02	EUR 1,100,000	Banco BPM SpA 2.5% 21/6/2024	1,254,505	0.01
EUR 600,000	Avoca CLO XVIII DAC FRN 15/4/2031	628,632	0.01	EUR 225,000	Brignole Co 2019-1 SRL FRN 24/7/2034	248,542	0.00
EUR 2,350,000	Bank of Ireland FRN 18/6/2020 (Perpetual)*	2,720,665	0.03	EUR 1,200,000	Buzzi Unicem SpA 2.125% 28/4/2023*	1,403,923	0.01
USD 1,950,000	Bank of Ireland Group Plc FRN 19/9/2027*	1,913,047	0.02	EUR 691,000	Diocle Spa FRN 30/6/2026	778,413	0.01
GBP 200,000	Bank of Ireland Group Plc FRN 19/9/2027	240,855	0.00	EUR 4,000,000	Intesa Sanpaolo SpA FRN 19/1/2021 (Perpetual)*	4,694,678	0.05
USD 4,964,000	C&W Senior Financing DAC '144A' 6.875% 15/9/2027	5,292,865	0.05	EUR 200,000	Intesa Sanpaolo SpA FRN 16/5/2024 (Perpetual)	233,353	0.00
EUR 340,000	Cadogan Square CLO XI DAC FRN 15/2/2031	372,869	0.00	USD 300,000	Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual)*	305,506	0.00
EUR 490,000	Carlyle Global Market Strategies Euro CLO 2014-2 Ltd FRN 17/11/2031	524,690	0.00	EUR 9,110,000	Intesa Sanpaolo SpA FRN 11/1/2027 (Perpetual)	11,698,447	0.12
EUR 400,000	CIFC European Funding CLO I DAC FRN 15/7/2032	430,987	0.00	EUR 150,000	Intesa Sanpaolo SpA 5.15% 16/7/2020	172,935	0.00
EUR 730,000	CVC Cordatus Loan Fund VI DAC FRN 15/4/2032	534,731	0.01	EUR 39,507,000	Italy Buoni Poliennali Del Tesoro 1.75% 1/7/2024	46,468,803	0.48
EUR 573,000	eirom Finance DAC 3.5% 15/5/2026	676,089	0.01	EUR 8,475,000	Italy Buoni Poliennali Del Tesoro '144A' 2.7% 1/3/2047	11,106,561	0.11
EUR 700,000	Halcyon Loan Advisors European Funding FRN 18/10/2031	767,491	0.01	EUR 16,886,000	Italy Buoni Poliennali Del Tesoro 2.8% 1/12/2028	21,906,559	0.23
EUR 1,350,000	Harvest CLO XVI DAC FRN 15/10/2031	1,483,102	0.01	EUR 7,350,000	Italy Buoni Poliennali Del Tesoro '144A' 3.45% 1/3/2048	10,898,346	0.11
				EUR 9,030,000	Italy Buoni Poliennali Del Tesoro '144A' 3.85% 1/9/2049	14,219,934	0.15
				EUR 7,935,000	Italy Buoni Poliennali Del Tesoro '144A' 4.75% 1/9/2044	13,602,360	0.14
				EUR 820,000	Nexi Capital SpA 4.125% 1/11/2023*	936,100	0.01
				EUR 1,810,000	Sisal Group SpA 7% 31/7/2023*	2,079,176	0.02
				EUR 5,468,915	Taurus 2018-1 IT SRL 'Series 2018-T11 A' FRN 18/5/2030	6,025,542	0.06
				EUR 2,500,000	Telecom Italia SpA/Milano 1.125% 26/3/2022	2,777,786	0.03
				EUR 1,899,000	Telecom Italia SpA/Milano 2.75% 15/4/2025	2,201,896	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 (%)
EUR 200,000	Telecom Italia SpA/Milano 3% 30/9/2025	233,500	0.00	JPY 180,000,000	SBI Holdings Inc/Japan 13/9/2023 (Zero Coupon)	1,749,211	0.02
EUR 200,000	Telecom Italia SpA/Milano 3.25% 16/1/2023	239,475	0.00	JPY 150,000,000	Shimizu Corp 16/10/2020 (Zero Coupon)	1,411,380	0.02
EUR 2,854,000	Telecom Italia SpA/Milano 4% 11/4/2024	3,498,992	0.04	USD 600,000	Shizuoka Bank Ltd/The FRN 25/1/2023	569,705	0.01
EUR 380,000	Telecom Italia SpA/Milano 4.875% 25/9/2020	441,920	0.00	USD 1,800,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual)*	1,748,250	0.02
EUR 200,000	Telecom Italia SpA/Milano 5.25% 17/3/2055	249,437	0.00	USD 800,000	SoftBank Group Corp FRN 19/7/2027 (Perpetual)	785,879	0.01
USD 1,218,000	Telecom Italia SpA/Milano '144A' 5.303% 30/5/2024	1,304,783	0.01	EUR 200,000	SoftBank Group Corp 3.125% 19/9/2025	234,439	0.00
GBP 200,000	Telecom Italia SpA/Milano 5.875% 19/5/2023	272,338	0.00	EUR 4,505,000	SoftBank Group Corp 4% 20/4/2023	5,433,114	0.06
EUR 950,000	UniCredit SpA FRN 10/9/2021 (Perpetual)	1,107,116	0.01	EUR 800,000	SoftBank Group Corp 4% 19/9/2029*	962,009	0.01
EUR 2,140,000	UniCredit SpA FRN 3/6/2022 (Perpetual)	2,739,179	0.03	EUR 200,000	SoftBank Group Corp 4.5% 20/4/2025	251,129	0.00
EUR 2,555,000	UniCredit SpA FRN 3/6/2023 (Perpetual)	2,945,807	0.03	EUR 981,000	SoftBank Group Corp 4.75% 30/7/2025	1,238,077	0.01
USD 1,400,000	UniCredit SpA FRN 3/6/2024 (Perpetual)*	1,435,875	0.02	EUR 700,000	SoftBank Group Corp 5% 15/4/2028	896,650	0.01
EUR 600,000	UniCredit SpA FRN 28/10/2025	701,193	0.01	USD 4,525,000	Sumitomo Mitsui Financial Group Inc 3.04% 16/7/2029	4,679,678	0.05
EUR 6,145,000	UniCredit SpA (Restricted) FRN 3/6/2026 (Perpetual)*	7,458,262	0.08	JPY 240,000,000	T&D Holdings Inc 5/6/2020 (Zero Coupon)	2,242,947	0.02
EUR 1,000,000	UniCredit SpA FRN 3/1/2027*	1,189,598	0.01	JPY 320,000,000	Tohoku Electric Power Co Inc 3/12/2020 (Zero Coupon)	2,989,872	0.03
EUR 3,700,000	UniCredit SpA FRN 20/2/2029*	4,628,492	0.05	JPY 120,000,000	Transcosmos Inc 22/12/2020 (Zero Coupon)	1,090,729	0.01
USD 500,000	UniCredit SpA '144A' FRN 2/4/2034	561,948	0.01	USD 3,000,000	Yamaguchi Financial Group Inc FRN 26/3/2020	2,967,180	0.03
USD 1,675,000	UniCredit SpA '144A' 6.572% 14/1/2022	1,800,222	0.02			162,010,507	1.66
		189,447,198	1.94				
Japan				Jersey			
JPY 20,000,000	ANA Holdings Inc 16/9/2022 (Zero Coupon)	186,771	0.00	GBP 3,277,000	AA Bond Co Ltd 2.75% 31/7/2023	3,685,979	0.04
JPY 160,000,000	ANA Holdings Inc 19/9/2024 (Zero Coupon)	1,495,313	0.02	GBP 510,000	AA Bond Co Ltd 4.249% 31/7/2020	630,360	0.01
JPY 240,000,000	Daio Paper Corp 17/9/2020 (Zero Coupon)	2,270,745	0.02	EUR 1,236,000	Avis Budget Finance Plc 4.75% 30/1/2026*	1,474,084	0.02
JPY 40,000,000	Ezaki Glico Co Ltd 30/1/2024 (Zero Coupon)	373,105	0.00	GBP 6,638,000	CPUK Finance Ltd 4.25% 28/8/2022	8,218,266	0.08
JPY 150,000,000	HIS Co Ltd 15/11/2024 (Zero Coupon)	1,393,899	0.01	GBP 157,000	CPUK Finance Ltd 4.875% 28/8/2025	196,415	0.00
JPY 290,000,000	Iida Group Holdings Co Ltd 18/6/2020 (Zero Coupon)	2,716,716	0.03	USD 890,000	Ensco Jersey Finance Ltd 3% 31/1/2024	640,244	0.01
JPY 1,158,900,000	Japan Government Thirty Year Bond 0.4% 20/6/2049	11,773,567	0.12	GBP 781,000	Galaxy Bidco Ltd 6.5% 31/7/2026*	918,217	0.01
JPY 3,813,500,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	37,967,939	0.39	USD 2,200,000	HBOS Capital Funding LP 6.85% 23/12/2019 (Perpetual)	2,246,750	0.02
JPY 4,134,400,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	40,862,703	0.42	GBP 1,000,000	Intu Jersey 2 Ltd 2.875% 1/11/2022	863,124	0.01
JPY 230,000,000	Kansai Paint Co Ltd 17/6/2022 (Zero Coupon)	2,210,985	0.02	EUR 4,616,179	LHC3 Plc 4.125% 15/8/2024*	5,296,202	0.05
JPY 230,000,000	LINE Corp 19/9/2025 (Zero Coupon)	1,960,996	0.02	USD 800,000	Sirius Minerals Finance NO 2 Ltd 5% 23/5/2027	742,375	0.01
JPY 230,000,000	LIXIL Group Corp 4/3/2020 (Zero Coupon)	2,150,591	0.02	USD 3,400,000	Tullow Oil Jersey Ltd 6.625% 12/7/2021	3,916,766	0.04
JPY 100,000,000	LIXIL Group Corp 4/3/2022 (Zero Coupon)	920,085	0.01			28,828,782	0.30
JPY 490,000,000	Mitsubishi Chemical Holdings Corp 30/3/2022 (Zero Coupon)	4,599,176	0.05	Kuwait			
JPY 140,000,000	Mitsubishi Chemical Holdings Corp 29/3/2024 (Zero Coupon)	1,316,029	0.01	USD 950,000	Burgan Bank SAK FRN 9/7/2024 (Perpetual)	949,288	0.01
USD 3,890,000	Mitsubishi UFJ Financial Group Inc 2.801% 18/7/2024*	3,983,189	0.04	Luxembourg			
USD 9,270,000	Mitsubishi UFJ Financial Group Inc 3.761% 26/7/2023	9,800,663	0.10	USD 17,895,000	Allergan Funding SCS 3.8% 15/3/2025	18,808,929	0.19
USD 6,040,000	Mitsui Sumitomo Insurance Co Ltd FRN 6/3/2029 (Perpetual)*	6,777,786	0.07	EUR 500,000	Altice Financing SA 5.25% 15/2/2023	570,365	0.01
				USD 1,559,000	Altice Financing SA '144A' 6.625% 15/2/2023	1,609,668	0.02
				USD 4,083,000	Altice Financing SA '144A' 7.5% 15/5/2026	4,367,177	0.05
				EUR 3,310,000	Altice Finco SA 4.75% 15/1/2028	3,487,568	0.04
				USD 230,000	Altice Finco SA '144A' 7.625% 15/2/2025	236,544	0.00

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EUR 388,000	Alice Luxembourg SA 8% 15/5/2027	461,748	0.01	EUR 1,938,000	Rossini Sari 6.75% 30/10/2025	2,344,200	0.02
USD 3,175,000	Alice Luxembourg SA '144A' 10.5% 15/5/2027	3,452,812	0.04	USD 3,202,000	Rumo Luxembourg Sari '144A' 5.875% 18/1/2025	3,379,111	0.04
GBP 800,000	B&M European Value Retail SA 4.125% 1/2/2022	992,405	0.01	EUR 200,000	SES SA FRN 21/1/2022 (Perpetual)	236,701	0.00
EUR 294,000	Cabot Financial Luxembourg II SA FRN 14/6/2024	336,076	0.00	EUR 2,700,000	SES SA FRN 29/1/2024 (Perpetual)*	3,344,130	0.03
GBP 1,700,000	Cabot Financial Luxembourg SA 7.5% 1/10/2023	2,161,398	0.02	EUR 300,000	Silver Arrow S.A. Compartment 10 FRN 15/3/2027	333,909	0.00
EUR 167,000	Cirsa Finance International Sari 4.75% 22/5/2025	195,916	0.00	EUR 300,000	Silver Arrow S.A. Compartment 10 FRN 15/3/2027	339,767	0.00
EUR 182,000	Cirsa Finance International Sari 6.25% 20/12/2023	216,714	0.00	EUR 500,000	Swissport Financing Sari 5.25% 15/8/2024	2,272,654	0.02
USD 600,000	Cirsa Finance International Sari '144A' 7.875% 20/12/2023	635,631	0.01	USD 1,020,000	Swissport Financing Sari 9% 15/2/2025	568,153	0.01
EUR 200,000	Codere Finance 2 Luxembourg SA 6.75% 1/11/2021	217,289	0.00	USD 200,000	Telecom Italia Capital SA 6.375% 15/11/2033	1,081,200	0.01
USD 2,400,000	Codere Finance 2 Luxembourg SA '144A' 7.625% 1/11/2021	2,345,904	0.02	USD 200,000	Telecom Italia Capital SA 7.721% 4/6/2038	231,500	0.00
EUR 2,031,000	ContourGlobal Power Holdings SA 3.375% 1/8/2023	2,336,183	0.02	EUR 353,000	Telecom Italia Finance SA 7.75% 24/1/2033	580,586	0.01
EUR 1,053,000	ContourGlobal Power Holdings SA 4.125% 1/8/2025	1,249,233	0.01	EUR 1,162,000	Teleten Finance VI Luxembourg SCA 4.875% 15/7/2027	1,413,671	0.01
EUR 200,000	ContourGlobal Power Holdings SA 4.125% 1/8/2025	236,043	0.00	USD 1,088,000	Usiminas International Sari '144A' 5.875% 18/7/2026	1,104,320	0.01
USD 2,847,600	Dragon Aviation Finance Luxembourg SA 4% 28/11/2022	2,898,985	0.03	USD 1,498,000	Venator Finance Sari / Venator Materials LLC '144A' 5.75% 15/7/2025	1,258,470	0.01
EUR 800,000	European TopSoho Sari 4% 21/9/2021	824,540	0.01	EUR 500,000	Vivion Investments Sari 3% 8/8/2024	552,020	0.01
EUR 260,000	Garfunkelx Holdco 3 SA FRN 1/9/2023	253,765	0.00			106,658,419	1.09
EUR 2,050,000	Garfunkelx Holdco 3 SA 7.5% 1/8/2022	2,171,081	0.02	USD 4,600,000	Malaysia		
GBP 1,217,000	Garfunkelx Holdco 3 SA 8.5% 1/11/2022	1,399,245	0.01	USD 8,874,000	1MDB Energy Ltd 5.99% 11/5/2022	4,853,000	0.05
EUR 300,000	Hanesbrands Finance Luxembourg SCA 3.5% 15/6/2024	372,991	0.00		Cindai Capital Ltd 8/2/2023 (Zero Coupon)	8,553,768	0.09
EUR 1,375,000	Holcim Finance Luxembourg SA FRN 5/7/2024 (Perpetual)*	1,598,827	0.02	MYR 32,700,000	Malaysia Government Bond 3.906% 15/7/2026	8,071,031	0.08
EUR 325,000	Horizon Parent Holdings Sari 8.25% 15/2/2022	369,840	0.00	MYR 36,700,000	Malaysia Government Bond 4.642% 7/11/2033	9,778,266	0.10
EUR 1,150,000	INEOS Group Holdings SA 5.375% 1/8/2024	1,307,196	0.01	MYR 31,200,000	Malaysia Government Bond 4.893% 8/6/2038	8,724,606	0.09
USD 2,855,000	Intelsat Jackson Holdings SA 5.5% 1/8/2023	2,608,756	0.03	USD 472,000	Press Metal Labuan Ltd 4.8% 30/10/2022	468,018	0.00
USD 1,139,000	Intelsat Jackson Holdings SA '144A' 8% 15/2/2024	1,190,414	0.01	USD 450,000	TNB Global Ventures Capital Bhd 4.851% 1/11/2028	521,523	0.01
USD 4,203,000	Intelsat Jackson Holdings SA '144A' 8.5% 15/10/2024	4,166,224	0.04	USD 2,800,000	Top Glove Labuan Ltd 2% 1/3/2024	2,770,814	0.03
USD 2,309,000	Intelsat SA 4.5% 15/6/2025	3,369,247	0.04			43,741,026	0.45
USD 4,689,000	Ktabin Finance SA '144A' 4.875% 19/9/2027	4,757,137	0.05		Maldives		
EUR 1,370,000	Lincoln Financing SARL FRN 1/4/2024	1,536,255	0.02	USD 2,480,000	Republic of Maldives Ministry of Finance and Treasury Bond 7% 7/6/2022	2,396,920	0.02
EUR 67,000	Matterhorn Telecom SA FRN 1/2/2023	74,082	0.00	USD 2,277,000	Mauritius		
EUR 500,000	Matterhorn Telecom SA 4% 15/11/2027	568,729	0.01	USD 2,277,000	Greenko Investment Co 4.875% 16/8/2023	2,264,903	0.02
EUR 880,000	Medtronic Global Holdings SCA 1.125% 7/3/2027	1,041,291	0.01	USD 2,300,000	Greenko Mauritius Ltd 6.25% 21/2/2023	2,348,875	0.03
EUR 1,310,000	Medtronic Global Holdings SCA 1.625% 7/3/2031	1,627,674	0.02	USD 3,725,000	UPL Corp Ltd 4.5% 8/3/2028	3,917,173	0.04
EUR 1,100,000	Medtronic Global Holdings SCA 2.25% 7/3/2039	1,470,706	0.02			8,530,951	0.09
USD 1,800,000	Millarco International Cellular SA '144A' 6.625% 15/10/2026	1,980,281	0.02	USD 1,529,000	Mexico		
USD 4,080,000	Pacific Drilling SA '144A' 8.375% 1/10/2023	3,758,700	0.04	USD 1,529,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN 6/7/2022 (Perpetual)	1,517,294	0.01
USD 4,682,000	Puma International Financing SA '144A' 5% 24/1/2026	4,354,458	0.05	EUR 625,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN 10/1/2028 (Perpetual)	1,535,431	0.02
					Cemex SAB de CV 3.125% 19/3/2026	714,858	0.01

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USD 791,000	Cemex SAB de CV 3.72% 15/3/2020	793,768	0.01	USD 1,800,000	ING Groep NV FRN 22/3/2028*	1,897,875	0.02
USD 683,000	Credito Real SAB de CV SOFOM ER '144A' FRN 29/11/2022 (Perpetual)	698,688	0.01	EUR 967,000	Intertrust Group BV 3.375% 15/11/2025	1,136,685	0.01
USD 3,784,000	Cydsa SAB de CV '144A' 6.25% 4/10/2027	3,802,920	0.04	EUR 879,000	InterXion Holding NV 4.75% 15/6/2025	1,058,940	0.01
USD 5,122,000	Grupo KUO SAB De CV '144A' 5.75% 7/7/2027	5,175,621	0.05	EUR 550,000	LeasePlan Corp NV FRN 29/5/2024 (Perpetual)*	646,879	0.01
MXN 634,876	Mexican Bonos 5.75% 5/3/2026	2,959,167	0.03	USD 2,290,000	Marfrig Holdings Europe BV '144A' 8% 8/6/2023	2,389,114	0.02
MXN 8,028,115	Mexican Bonos 6.5% 9/6/2022	39,578,522	0.41	USD 3,075,000	Mong Duong Finance Holdings BV 5.125% 7/5/2029	3,119,771	0.03
MXN 2,502,966	Mexican Bonos 8% 7/12/2023	12,963,420	0.13	USD 2,122,000	MV24 Capital BV '144A' 6.748% 1/6/2034	2,148,525	0.02
MXN 1,965,010	Mexican Bonos 8% 5/9/2024	10,233,273	0.10	EUR 2,200,000	Naturgy Finance BV FRN 18/11/2022 (Perpetual)	2,651,309	0.03
MXN 5,598,763	Mexican Bonos 8.5% 31/5/2029	30,815,114	0.32	EUR 700,000	Naturgy Finance BV FRN 24/4/2024 (Perpetual)	826,920	0.01
MXN 5,895,020	Mexican Bonos 10% 5/12/2024	33,395,591	0.34	EUR 350,000	NN Group NV FRN 13/6/2024 (Perpetual)	435,300	0.00
USD 2,528,000	Mexico Government International Bond 3.75% 11/1/2028	2,645,552	0.03	USD 7,021,000	NXP BV / NXP Funding LLC '144A' 3.875% 1/9/2022	7,278,385	0.07
USD 5,488,000	Mexico Government International Bond 4.5% 22/4/2029	6,075,216	0.06	USD 10,173,000	NXP BV / NXP Funding LLC '144A' 4.125% 1/6/2021	10,436,406	0.11
USD 8,878,000	Petroleos Mexicanos 5.35% 12/2/2028	8,393,872	0.09	USD 525,000	NXP BV / NXP Funding LLC '144A' 4.625% 1/6/2023	561,018	0.01
USD 3,527,000	Petroleos Mexicanos 5.625% 23/1/2046	3,005,114	0.03	USD 5,880,000	NXP BV / NXP Funding LLC / NXP USA Inc '144A' 4.3% 18/6/2029	6,312,101	0.07
USD 7,257,000	Petroleos Mexicanos 6.375% 4/2/2021	7,478,338	0.08	EUR 2,485,000	OCI NV 5% 15/4/2023*	2,881,460	0.03
USD 6,480,000	Petroleos Mexicanos 6.875% 4/8/2026	6,778,080	0.07	USD 1,972,000	Petrobras Global Finance BV 5.999% 27/1/2028	2,174,820	0.02
USD 2,437,000	Trust F1401 '144A' 4.869% 15/1/2030*	2,488,786	0.02	USD 14,200,000	Petrobras Global Finance BV 7.25% 17/3/2044*	16,844,750	0.17
USD 2,951,000	Unifin Financiera SAB de CV SOFOM ENR '144A' FRN 29/1/2025 (Perpetual)	2,609,791	0.03	USD 7,008,000	Petrobras Global Finance BV 8.75% 23/5/2026	8,812,560	0.09
		183,658,416	1.89	EUR 2,231,000	Repsol International Finance BV FRN 25/3/2021 (Perpetual)	2,599,998	0.03
				EUR 904,000	Repsol International Finance BV FRN 25/3/2075	1,149,652	0.01
	Mongolia			USD 538,000	Royal Capital BV FRN 5/5/2024 (Perpetual)*	540,079	0.01
USD 2,472,000	Mongolian Mortgage Corp Hfc LLC 9.75% 29/1/2022	2,462,173	0.03	USD 2,951,000	SABIC Capital II BV '144A' 4% 10/10/2023	3,139,126	0.03
	Netherlands			USD 1,924,000	SABIC Capital II BV 4.5% 10/10/2028	2,181,335	0.02
EUR 2,500,000	ABN AMRO Bank NV FRN 22/9/2020 (Perpetual)	2,891,452	0.03	EUR 5,965,000	Siemens Financieringsmaatschappij NV 0.5% 5/9/2034	6,579,070	0.07
EUR 375,000	Aegon NV FRN 15/4/2029 (Perpetual)*	460,884	0.00	EUR 2,531,000	Summer BidCo BV 9% 15/11/2025	2,983,376	0.03
EUR 700,000	ALME Loan Funding V BV FRN 15/7/2031	777,570	0.01	GBP 400,000	Telefonica Europe BV FRN 26/11/2020 (Perpetual)	518,967	0.01
EUR 1,700,000	ATF Netherlands BV FRN 20/1/2023 (Perpetual)	1,979,577	0.02	EUR 4,000,000	Telefonica Europe BV FRN 15/3/2022 (Perpetual)	4,703,528	0.05
EUR 800,000	Axalta Coating Systems Dutch Holding B BV 3.75% 15/1/2025	920,175	0.01	EUR 400,000	Telefonica Europe BV FRN 7/3/2023 (Perpetual)	451,241	0.00
EUR 600,000	Cairn CLO IX BV FRN 21/3/2032	660,907	0.01	EUR 2,100,000	Telefonica Europe BV FRN 31/3/2024 (Perpetual)	2,713,698	0.03
EUR 500,000	Constellium SE 4.25% 15/2/2026	581,116	0.01	EUR 10,900,000	Telefonica Europe BV FRN 14/12/2024 (Perpetual)	13,349,869	0.14
EUR 800,000	Cooperatieve Rabobank UA FRN 29/12/2025 (Perpetual)	976,917	0.01	EUR 400,000	Teva Pharmaceutical Finance Netherlands II BV 4.5% 1/3/2025	396,700	0.00
EUR 200,000	Diamond BC BV 5.625% 15/8/2025	175,667	0.00	USD 1,000,000	Teva Pharmaceutical Finance Netherlands III BV 2.2% 21/7/2021	939,844	0.01
EUR 500,000	Encavis Finance BV FRN 13/9/2023 (Perpetual)	667,887	0.01	EUR 123,000	Trivium Packaging Finance BV FRN 15/8/2026*	139,418	0.00
USD 415,000	Enel Finance International NV '144A' 3.625% 25/5/2027	426,560	0.00	EUR 1,423,000	Trivium Packaging Finance BV 3.75% 15/8/2026	1,680,404	0.02
EUR 1,500,000	Ferrovial Netherlands BV FRN 4/2/2023 (Perpetual)*	1,606,653	0.02	EUR 571,000	United Group BV 4.375% 1/7/2022	647,862	0.01
USD 573,000	Fiat Chrysler Automobiles NV 4.5% 15/4/2020	580,879	0.01	EUR 1,226,000	United Group BV 4.875% 1/7/2024*	1,423,202	0.01
EUR 2,452,000	Hertz Holdings Netherlands BV 5.5% 30/3/2023	2,861,586	0.03	EUR 4,331,000	United Group BV 4.875% 1/7/2024*	5,022,500	0.05
EUR 4,000,000	Iberdrola International BV FRN 12/11/2024 (Perpetual)	4,903,453	0.05				
USD 420,000	ING Groep NV FRN 16/4/2020 (Perpetual)*	424,452	0.00				
USD 6,045,000	ING Groep NV FRN 16/4/2024 (Perpetual)	6,346,349	0.07				

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
EUR 2,766,000	UPC Holding BV 3.875% 15/6/2029*	3,242,062	0.03	EUR 200,000	Portugal		
USD 380,000	UPC Holding BV '144A' 5.5% 15/1/2028	397,100	0.00		Banco Espirito Santo SA (Restricted) (Defaulted) 2.625% 8/5/2017	54,127	0.00
EUR 1,400,000	Volkswagen International Finance NV FRN 14/12/2022 (Perpetual)	1,601,398	0.02	EUR 20,500,000	Banco Espirito Santo SA (Restricted) (Defaulted) 4% 21/1/2019	5,548,005	0.06
EUR 200,000	Volkswagen International Finance NV FRN 27/6/2028 (Perpetual)	242,879	0.00	EUR 2,000,000	Banco Espirito Santo SA (Restricted) (Defaulted) 4.75% 15/1/2018	541,269	0.01
EUR 300,000	Ziggo Bond Co BV 4.625% 15/1/2025	344,134	0.00	EUR 300,000	EDP - Energias de Portugal SA FRN 30/4/2079	370,327	0.00
USD 900,000	Ziggo Bond Co BV '144A' 5.875% 15/1/2025	934,875	0.01	EUR 500,000	SAGRES Sociedade de Titularizacao de Creditos SA/ Ulisses Finance No. 1 FRN 20/3/2033	551,979	0.01
USD 1,621,000	Ziggo Bond Co BV '144A' 6% 15/1/2027	1,697,998	0.02	EUR 900,000	SAGRES Sociedade de Titularizacao de Creditos SA/ Ulisses Finance No. 1 FRN 20/3/2033	1,019,339	0.01
EUR 2,000,000	Ziggo BV 4.25% 15/1/2027	2,408,425	0.02	EUR 5,217,982	TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta IV 2.423% 12/2/2021	5,851,477	0.06
USD 8,437,000	Ziggo BV '144A' 5.5% 15/1/2027	8,943,220	0.09	EUR 8,153,039	TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024	9,008,344	0.09
		169,826,862	1.74	EUR 11,767,875	TAGUS-Sociedade de Titularizacao de Creditos SA/ Volta V 0.85% 12/2/2022	13,066,991	0.13
						36,011,858	0.37
	Nigeria				Qatar		
NGN 702,985,000	Nigeria Government Bond 13.98% 23/2/2028	1,938,299	0.02	USD 1,861,000	Qatar Government International Bond 4.5% 23/4/2028	2,186,675	0.02
NGN 401,706,000	Nigeria Government International Bond 12/9/2019 (Zero Coupon)	1,104,353	0.01		Russian Federation		
NGN 200,853,000	Nigeria Government International Bond 3/10/2019 (Zero Coupon)	546,158	0.01	RUB 720,117,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	10,771,093	0.11
NGN 401,706,000	Nigeria Government International Bond 28/11/2019 (Zero Coupon)	1,075,275	0.01	RUB 1,539,570,000	Russian Federal Bond - OFZ 7.05% 19/1/2028	23,352,567	0.24
NGN 401,706,000	Nigeria Government International Bond 28/5/2020 (Zero Coupon)	1,000,868	0.01	RUB 955,850,000	Russian Federal Bond - OFZ 7.4% 17/7/2024	14,771,128	0.15
NGN 200,855,000	Nigeria Government International Bond 30/7/2020 (Zero Coupon)	489,377	0.00	RUB 2,877,384,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	48,147,870	0.49
USD 1,170,000	Nigeria Government International Bond 7.143% 23/2/2030	1,179,872	0.01	USD 5,200,000	Russian Foreign Bond - Eurobond 4.375% 21/3/2029	5,595,200	0.06
USD 1,424,000	Nigeria Government International Bond 8.747% 21/1/2031	1,567,290	0.02			102,637,858	1.05
USD 1,736,000	Nigeria Government International Bond 9.248% 21/1/2049	1,917,195	0.02		Saudi Arabia		
NGN 401,706,000	Nigeria Treasury Bill 16/1/2020 (Zero Coupon)	1,059,539	0.01	USD 1,918,000	Saudi Government International Bond 5.25% 16/1/2050	2,480,847	0.02
NGN 702,984,000	Nigeria Treasury Bill 30/1/2020 (Zero Coupon)	1,835,615	0.02	USD 2,373,000	Saudi Telecom Co '144A' 3.89% 13/5/2029	2,562,697	0.03
		13,713,841	0.14			5,043,544	0.05
	Norway				Singapore		
USD 400,000	DNB Bank ASA FRN 26/3/2020 (Perpetual)	403,014	0.00	USD 1,235,000	Alam Synergy Pte Ltd 6.625% 24/4/2022	1,160,443	0.01
	Panama			USD 1,301,000	Global Prime Capital Pte Ltd 7.25% 26/4/2021*	1,349,710	0.01
USD 624,000	AES Panama SRL '144A' 6% 25/6/2022*	642,726	0.01	USD 2,164,000	Jubilant Pharma Ltd/SG 6% 5/3/2024*	2,237,035	0.02
USD 499,000	Avianca Holdings SA / Avianca Leasing LLC / Grupo Taca Holdings Ltd (Restricted) 8.375% 10/5/2020	394,522	0.00	USD 1,976,400	LLPL Capital Pte Ltd 6.875% 4/2/2039	2,353,650	0.03
		1,037,248	0.01	USD 4,075,000	Medco Straits Services Pte Ltd 8.5% 17/8/2022	4,322,047	0.05
	Peru						
USD 2,863,000	Orazul Energy Egenor S en C por A '144A' 5.625% 28/4/2027	2,958,731	0.03				
USD 5,844,000	Peruvian Government International Bond 4.125% 25/8/2027	6,703,251	0.07				
PEN 6,500,000	Telefonica del Peru SAA '144A' 7.375% 10/4/2027	2,036,901	0.02				
		11,698,883	0.12				
	Philippines						
USD 3,322,000	Philippine Government International Bond 3.75% 14/1/2029*	3,774,623	0.04				

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保有高 銘柄		時価 (米ドル)	純資産比率 (%)	保有高 銘柄		時価 (米ドル)	純資産比率 (%)
EUR 3,953,000	Muhacsen Pte Ltd 6.5% 1/8/2023*	3,627,424	0.04	EUR 1,400,000	Bankia SA FRN 18/7/2022 (Perpetual)	1,568,442	0.02
USD 3,105,000	United Overseas Bank Ltd FRN 19/10/2023 (Perpetual)	3,126,152	0.03	EUR 2,800,000	Bankia SA FRN 19/9/2023 (Perpetual)*	3,211,765	0.03
		18,176,461	0.19	EUR 1,100,000	Bilbao CLO I DAC FRN 20/7/2031	1,214,910	0.01
South Africa				EUR 400,000	Bilbao CLO I DAC FRN 20/7/2031	420,529	0.00
USD 3,810,000	Eskom Holdings SOC Ltd '144A' 5.75% 26/1/2021	3,829,050	0.04	EUR 7,600,000	CaixaBank SA FRN 13/6/2024 (Perpetual)*	9,069,575	0.09
USD 3,690,000	Eskom Holdings SOC Ltd '144A' 6.75% 6/8/2023	3,786,863	0.04	EUR 2,400,000	CaixaBank SA FRN 23/3/2026 (Perpetual)*	2,481,892	0.03
USD 1,040,000	Eskom Holdings SOC Ltd '144A' 7.125% 11/2/2025	1,072,500	0.01	EUR 300,000	CaixaBank SA FRN 14/7/2028	351,118	0.00
ZAR 71,435,400	Republic of South Africa Government Bond 8% 31/1/2030	4,394,257	0.04	EUR 1,100,000	CaixaBank SA FRN 17/4/2030	1,258,770	0.01
ZAR 65,120,000	Republic of South Africa Government Bond 8.75% 28/2/2048	3,803,917	0.04	EUR 1,200,000	Distribuidora Internacional de Alimentacion SA 1% 28/4/2021*	1,073,926	0.01
ZAR 55,690,264	Republic of South Africa Government Bond 9% 31/1/2040	3,375,805	0.03	EUR 1,302,000	El Corte Ingles SA 3% 15/3/2024	1,507,033	0.02
USD 4,309,000	Republic of South Africa Government International Bond 4.85% 27/9/2027*	4,492,132	0.05	EUR 3,000,000	Hipercor SA 3.875% 19/1/2022	3,559,201	0.04
		24,754,524	0.25	EUR 400,000	Mapfre SA FRN 7/9/2048	512,942	0.01
				EUR 188,833	NH Hotel Group SA 3.75% 1/10/2023	213,470	0.00
South Korea				EUR 21,462,000	Spain Government Bond '144A' 1.4% 30/7/2028	26,650,194	0.27
USD 3,082,000	Heungkuk Life Insurance Co Ltd FRN 9/11/2022 (Perpetual)	3,003,932	0.03	EUR 16,061,000	Spain Government Bond '144A' 1.45% 30/4/2029	20,102,772	0.21
KRW 1,600,000,000	Kakao Corp 11/5/2021 (Zero Coupon)	1,514,234	0.02	EUR 13,715,000	Spain Government Bond '144A' 2.7% 31/10/2048	21,647,501	0.22
USD 2,820,000	KDB Life Insurance Co Ltd FRN 21/5/2023 (Perpetual)	2,795,766	0.03	EUR 602,000	Tendam Brands SAU 5% 15/9/2024*	683,933	0.01
USD 4,600,000	Kookmin Bank 4.35% 31/12/2099	4,678,364	0.05			136,073,493	1.40
EUR 1,100,000	LG Chem Ltd 16/4/2021 (Zero Coupon)	1,211,734	0.01	Sri Lanka			
USD 2,000,000	LG Display Co Ltd 1.5% 22/8/2024	1,988,160	0.02	USD 1,475,000	Sri Lanka Government International Bond 6.85% 14/3/2024	1,501,737	0.02
USD 2,900,000	Shinhan Financial Group Co Ltd FRN 13/8/2023 (Perpetual)	3,105,719	0.03	Sweden			
USD 2,625,000	Shinhan Financial Group Co Ltd FRN 5/2/2030	2,684,870	0.03	EUR 1,000,000	Corral Petroleum Holdings AB 11.75% 15/5/2021	1,162,778	0.01
USD 1,900,000	Woori Bank 5.125% 6/8/2028	2,197,994	0.02	EUR 634,000	Intrum AB 2.75% 15/7/2022	715,820	0.01
		23,180,773	0.24	EUR 952,000	Intrum AB 3.5% 15/7/2026	1,102,574	0.01
Spain				EUR 400,000	Telefonaktiebolaget LM Ericsson 1.875% 1/3/2024	469,759	0.00
EUR 200,000	Banco Bilbao Vizcaya Argentaria SA FRN 18/2/2020 (Perpetual)	226,454	0.00	EUR 2,346,000	Verisure Holding AB 3.5% 15/5/2023*	2,707,534	0.03
EUR 4,400,000	Banco Bilbao Vizcaya Argentaria SA FRN 14/4/2021 (Perpetual)*	5,413,434	0.06	EUR 1,817,000	Verisure Midholding AB 5.75% 1/12/2023	2,084,628	0.02
EUR 7,000,000	Banco Bilbao Vizcaya Argentaria SA FRN 29/3/2024 (Perpetual)	8,161,637	0.08			8,243,093	0.08
USD 4,600,000	Banco Bilbao Vizcaya Argentaria SA FRN 5/3/2025 (Perpetual)	4,657,500	0.05	Switzerland			
EUR 3,600,000	Banco de Sabadell SA FRN 18/5/2022 (Perpetual)	3,951,576	0.04	USD 3,425,000	Credit Suisse Group AG FRN 29/7/2022 (Perpetual)	3,632,041	0.04
EUR 2,000,000	Banco de Sabadell SA FRN 12/12/2028*	2,428,518	0.03	USD 6,270,000	Credit Suisse Group AG '144A' FRN 17/7/2023 (Perpetual)	6,732,632	0.07
EUR 2,500,000	Banco de Sabadell SA 5.625% 6/5/2026	3,198,666	0.03	USD 700,000	Credit Suisse Group AG '144A' FRN 11/12/2023 (Perpetual)*	773,451	0.01
EUR 1,800,000	Banco Santander SA FRN 25/4/2022 (Perpetual)	2,165,614	0.02	USD 2,500,000	Credit Suisse Group AG FRN 11/12/2023 (Perpetual)*	2,762,325	0.03
EUR 3,200,000	Banco Santander SA FRN 19/3/2025 (Perpetual)	3,364,686	0.04	USD 400,000	Credit Suisse Group AG FRN 18/12/2024 (Perpetual)	423,500	0.00
USD 4,800,000	Banco Santander SA 2.706% 27/6/2024	4,884,308	0.05	USD 1,783,000	Credit Suisse Group AG '144A' FRN 18/12/2024 (Perpetual)	1,884,294	0.02
USD 2,000,000	Banco Santander SA 3.306% 27/6/2029	2,093,127	0.02	USD 1,300,000	Credit Suisse Group AG '144A' FRN 12/9/2025 (Perpetual)*	1,380,139	0.01
				USD 2,300,000	UBS Group Funding Switzerland AG FRN 19/2/2020 (Perpetual)	2,372,151	0.03
				EUR 1,100,000	UBS Group Funding Switzerland AG FRN 19/2/2022 (Perpetual)	1,332,896	0.01
				USD 15,016,000	UBS Group Funding Switzerland AG '144A' FRN 31/1/2024 (Perpetual)	15,950,746	0.16
						37,244,175	0.38

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USD 2,400,000	Taiwan Hon Hai Precision Industry Co Ltd 6/11/2022 (Zero Coupon)	2,273,566	0.02	GBP 950,048	Eurosail-UK 2007-4bl Plc 'Series 2007-4X A4' FRN 13/6/2045	1,129,483	0.01
USD 2,900,000	Thailand Singha Estate PCL 2% 20/7/2022	2,889,125	0.03	USD 1,606,000	Evraz Plc '144A' 5.25% 2/4/2024	1,723,238	0.02
USD 6,154,000	Turkey Turkey Government International Bond 5.125% 17/2/2028	5,527,061	0.06	GBP 781,000	Finsbury Square 2016-2 Plc 'Series 2016-2 B' FRN 16/8/2058	956,279	0.01
USD 6,996,000	Turkey Government International Bond 7.625% 26/4/2029	7,197,135	0.07	GBP 967,000	Finsbury Square 2016-2 Plc 'Series 2016-2 C' FRN 16/8/2058	1,184,257	0.01
USD 1,536,757	Turkish Airlines 2015-1 Class A Pass Through Trust '144A' 4.2% 15/3/2027	1,444,603	0.02	GBP 949,979	Finsbury Square 2017-1 Plc 'Series 2017-1 C' FRN 12/3/2059	1,164,021	0.01
		14,168,799	0.15	GBP 887,981	Finsbury Square 2018-1 Plc FRN 12/9/2065	1,076,358	0.01
USD 7,942,000	Ukraine Ukraine Government International Bond 9.75% 1/11/2028*	9,242,503	0.10	GBP 1,297,972	Finsbury Square 2018-1 Plc FRN 12/9/2065	1,574,469	0.02
USD 3,000,000	United Arab Emirates Abu Dhabi Crude Oil Pipeline LLC 4.6% 2/11/2047	3,729,375	0.04	GBP 1,385,970	Finsbury Square 2018-1 Plc 'Series 2018-1 B' FRN 12/9/2065	1,684,957	0.02
USD 4,900,000	Emirates NBD PJSC FRN 20/3/2025 (Perpetual)	5,181,750	0.05	GBP 950,000	Finsbury Square 2018-2 Plc FRN 12/9/2068	1,170,254	0.01
		8,911,125	0.09	GBP 5,981,000	Finsbury Square 2018-2 Plc FRN 12/9/2068	7,341,322	0.08
EUR 174,000	United Kingdom Arrow Global Finance Plc FRN 1/3/2026*	192,470	0.00	GBP 215,000	Finsbury Square 2019-2 Plc FRN 16/12/2069	263,763	0.00
GBP 2,351,000	Arrow Global Finance Plc 5.125% 15/9/2024*	2,855,607	0.03	GBP 235,000	Finsbury Square 2019-2 Plc FRN 16/12/2069	287,936	0.00
USD 1,800,000	Barclays Plc FRN 15/6/2024 (Perpetual)	1,882,377	0.02	GBP 305,928	Gemgarto 2018-1 Plc FRN 16/9/2065	367,274	0.00
GBP 9,180,000	Barclays Plc FRN 15/6/2025 (Perpetual)*	11,642,057	0.12	GBP 884,793	Gemgarto 2018-1 Plc FRN 16/9/2065	1,055,706	0.01
EUR 6,967,000	Barclays Plc FRN 11/11/2025	7,804,723	0.08	GBP 3,000,000	GKN Holdings Ltd 4.625% 12/5/2032	3,773,446	0.04
EUR 2,000,000	Barclays Plc FRN 7/2/2028	2,179,767	0.02	GBP 2,434,000	GKN Holdings Ltd 5.375% 19/9/2022	3,247,967	0.03
GBP 1,000,000	Canary Wharf Finance II Plc FRN 22/10/2037	1,037,270	0.01	GBP 233,299	Gosforth Funding 2014-1 Plc 'Series 2014-1 A2' FRN 19/10/2056	285,662	0.00
GBP 4,392,000	Canary Wharf Finance II Plc FRN 22/10/2037	4,560,024	0.05	GBP 3,770,000	Great Hall Mortgages No 1 Plc 'Series 2007-2X BA' FRN 18/6/2039	4,140,819	0.04
EUR 2,625,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	3,089,610	0.03	GBP 9,595,020	Greene King Finance Plc FRN 15/12/2033	11,795,613	0.12
EUR 3,925,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	4,396,503	0.05	GBP 2,875,000	Greene King Finance Plc 3.593% 15/3/2035	3,839,481	0.04
GBP 1,850,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	2,421,372	0.02	GBP 1,261,022	Greene King Finance Plc 4.064% 15/3/2035	1,714,241	0.02
EUR 500,000	CVC Cordatus Loan Fund XV DAC FRN 26/8/2032	543,919	0.01	USD 1,661,000	HSBC Holdings Plc FRN 1/6/2021 (Perpetual)	1,740,894	0.02
GBP 1,384,124	Dignity Finance Plc 3.546% 31/12/2034	1,870,243	0.02	USD 400,000	HSBC Holdings Plc FRN 17/9/2024 (Perpetual)	409,534	0.00
GBP 350,000	Dignity Finance Plc 4.696% 31/12/2049	365,748	0.00	USD 600,000	HSBC Holdings Plc FRN 23/3/2028 (Perpetual)	615,210	0.01
EUR 613,000	EC Finance Plc 2.375% 15/11/2022	689,659	0.01	GBP 200,000	Iceland Bondco Plc 4.625% 15/3/2025	211,258	0.00
EUR 3,679,000	eG Global Finance Plc 3.625% 7/2/2024*	3,953,151	0.04	EUR 2,300,000	Imperial Brands Finance Plc 2.125% 12/2/2027	2,737,092	0.03
EUR 3,363,000	eG Global Finance Plc 4.375% 7/2/2025*	3,615,313	0.04	EUR 449,000	International Game Technology Plc 3.5% 15/7/2024*	540,825	0.01
GBP 7,750,000	EI Group Plc 6% 6/10/2023*	9,699,977	0.10	EUR 503,000	International Game Technology Plc 3.5% 15/6/2026	591,334	0.01
GBP 425,000	EI Group Plc 6.375% 15/2/2022	526,818	0.01	EUR 1,000,000	International Game Technology Plc 4.75% 15/2/2023	1,230,586	0.01
GBP 390,000	EI Group Plc 6.875% 15/2/2021	488,709	0.00	USD 3,570,000	International Game Technology Plc '144A' 6.25% 15/2/2022	3,784,200	0.04
USD 1,400,200	EnQuest Plc '144A' 7% 15/4/2022*	1,113,159	0.01	USD 346,000	International Game Technology Plc '144A' 6.25% 15/1/2027	381,898	0.00
GBP 232,612	Eurosail 2006-4np Plc 'Series 2006-4X A3C' FRN 10/12/2044	282,017	0.00	USD 400,000	International Game Technology Plc '144A' 6.5% 15/2/2025	441,000	0.00
GBP 1,993,144	Eurosail-UK 2007-4bl Plc 'Series 2007-4X A3' FRN 13/6/2045	2,417,903	0.02	GBP 490,000	Iron Mountain UK Plc 3.875% 15/11/2025*	600,073	0.01
				USD 1,400,000	Ithaca Energy North Sea Plc '144A' 9.375% 15/7/2024	1,442,070	0.01
				GBP 800,000	Jaguar Land Rover Automotive Plc 2.75% 24/1/2021*	917,542	0.01

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USD 2,600,000	Jaguar Land Rover Automotive Plc '144A' 4.5% 1/10/2027	2,067,000	0.02	GBP 799,000	Residential Mortgage Securities 29 Plc FRN 20/12/2046	977,650	0.01
EUR 1,956,625	Kensington Mortgage Securities Plc 'Series 2007-1X A3B' FRN 14/6/2040	2,142,936	0.02	GBP 180,000	Residential Mortgage Securities 30 PLC FRN 20/3/2050	219,657	0.00
GBP 200,000	Ladbroke Group Finance Plc 5.125% 16/9/2022	257,993	0.00	GBP 1,070,000	Residential Mortgage Securities 31 PLC FRN 20/9/2065	1,312,690	0.01
GBP 550,000	Ladbroke Group Finance Plc 5.125% 8/9/2023*	714,876	0.01	GBP 1,480,000	Ripon Mortgages Plc FRN 20/8/2056	1,806,336	0.02
USD 300,000	Lloyds Banking Group Plc '144A' FRN 1/10/2035 (Perpetual)*	311,250	0.00	GBP 11,250,000	Ripon Mortgages Plc FRN 20/8/2056	13,704,905	0.14
USD 87,000	Lloyds Banking Group Plc FRN 21/5/2037 (Perpetual)	91,568	0.00	GBP 420,000	RMAC NO 2 Plc 'Series 2018-2 C' FRN 12/6/2046	510,274	0.01
USD 513,000	Lloyds Banking Group Plc '144A' FRN 21/5/2037 (Perpetual)	539,933	0.01	EUR 62,346	RMAC Securities No 1 Plc 'Series 2006-NS1X M1C' FRN 12/6/2044	64,097	0.00
GBP 950,000	Marks & Spencer Plc 3.25% 10/7/2027	1,162,612	0.01	EUR 909,774	RMAC Securities No 1 Plc 'Series 2007-NS1X M1C' FRN 12/6/2044	948,176	0.01
GBP 1,555,000	Mitchells & Butlers Finance Plc FRN 15/6/2036	1,419,526	0.01	GBP 2,969,516	Scorpio European Loan Conduit No. 34 DAC '144A' FRN 17/5/2029	3,632,777	0.04
GBP 2,137,000	Motor 2016-1 Plc 3.75% 25/11/2025	2,652,557	0.03	GBP 600,000	Shop Direct Funding Plc 7.75% 15/11/2022	645,985	0.01
GBP 426,000	Motor 2016-1 Plc 4.25% 25/11/2025	522,797	0.01	GBP 475,000	Spirit Issuer Plc FRN 28/12/2028	609,903	0.01
GBP 355,000	Motor 2016-1 Plc 5.25% 25/11/2025	431,816	0.00	GBP 4,567,000	Spirit Issuer Plc FRN 28/12/2031	5,469,719	0.06
USD 1,000,000	National Westminster Bank Plc FRN 28/11/2019 (Perpetual)	806,250	0.01	GBP 209,000	Stanlington No 1 Plc 'Series 2017- 1 E' FRN 12/6/2046	261,427	0.00
USD 3,100,000	Neptune Energy Bondco Plc '144A' 6.625% 15/5/2025	3,101,550	0.03	GBP 1,357,000	Stonegate Pub Co Financing Plc FRN 15/3/2022*	1,680,533	0.02
GBP 2,200,000	Newday Funding 2017-1 Plc 'Series 2017-1 C' FRN 15/7/2025	2,694,373	0.03	GBP 625,000	Stonegate Pub Co Financing Plc 4.875% 15/3/2025	784,050	0.01
GBP 1,750,000	Newday Funding 2017-1 Plc 'Series 2017-1 D' FRN 15/7/2025	2,146,986	0.02	EUR 283,000	Synlab Unsecured Bondco Plc 8.25% 1/7/2023	327,203	0.00
EUR 1,106,805	Newgate Funding Plc 'Series 2006- 1 BB' FRN 1/12/2050	1,130,244	0.01	EUR 545,841	Taurus 2019-1 FR DAC FRN 2/2/2031	604,357	0.01
EUR 850,000	NGG Finance Plc FRN 5/12/2079	940,742	0.01	EUR 510,339	Taurus 2019-1 FR DAC FRN 2/2/2031	568,780	0.01
EUR 1,100,000	NGG Finance Plc FRN 5/9/2082	1,217,765	0.01	EUR 1,512,000	Tesco Corporate Treasury Services Plc 1.375% 24/10/2023	1,728,159	0.02
EUR 300,000	Nomad Foods Bondco Plc 3.25% 15/5/2024	344,343	0.00	GBP 521,000	Tesco Corporate Treasury Services Plc 2.5% 2/5/2025	653,689	0.01
EUR 402,000	OTE Plc 3.5% 9/7/2020	458,973	0.00	EUR 300,000	Tesco Plc 5.125% 10/4/2047	491,450	0.00
EUR 98,903	Paragon Mortgages No 10 Plc FRN 15/6/2041	103,316	0.00	GBP 910,504	Tesco Property Finance 1 Plc 7.623% 13/7/2039	1,650,579	0.02
EUR 354,849	Paragon Mortgages No 11 Plc FRN 15/10/2041	370,466	0.00	GBP 2,147,640	Tesco Property Finance 3 Plc 5.744% 13/4/2040	3,478,870	0.04
EUR 429,237	Paragon Mortgages No 12 Plc FRN 15/11/2038	444,594	0.00	GBP 973,551	Tesco Property Finance 4 Plc 5.801% 13/10/2040	1,588,613	0.02
EUR 1,107,282	Paragon Mortgages No 13 Plc FRN 15/1/2039	1,130,309	0.01	EUR 400,000	Thomas Cook Group Plc 6.25% 15/6/2022*	85,905	0.00
EUR 2,795,000	Paragon Mortgages No 14 Plc FRN 15/9/2039	2,690,188	0.03	GBP 360,000	Trinity Square 2015-1 Plc 'Series 2015-1X B' FRN 15/7/2051	442,170	0.00
EUR 105,047	Paragon Mortgages NO 23 Plc FRN 15/1/2043	116,362	0.00	USD 900,000	Tullow Oil Plc '144A' 6.25% 15/4/2022	902,813	0.01
GBP 113,443	Paragon Mortgages NO 23 Plc FRN 15/1/2043	138,653	0.00	GBP 1,270,000	Turbo Finance 8 PLC FRN 20/2/2026	1,539,558	0.02
GBP 1,175,000	Paragon Mortgages NO 23 Plc FRN 15/1/2043	1,437,428	0.01	GBP 488,000	Twin Bridges 2018-1 Plc 'Series 2018-1 D' FRN 12/9/2050	594,378	0.01
GBP 2,635,000	Paragon Mortgages No 25 Plc FRN 15/5/2050	3,127,214	0.03	GBP 545,000	Twin Bridges 2019-1 Plc FRN 12/12/2052	665,052	0.01
GBP 2,100,000	Paragon Mortgages No 25 Plc FRN 15/5/2050	2,511,923	0.03	GBP 2,717,962	Unique Pub Finance Co Plc/The 5.659% 30/6/2027	3,788,675	0.04
GBP 282,000	PCL Funding II Plc 'Series 2017-1 B' FRN 15/6/2022	345,250	0.00	GBP 900,000	Unique Pub Finance Co Plc/The 6.464% 30/3/2032	1,250,121	0.01
GBP 179,000	PCL Funding II Plc 'Series 2017-1 C' FRN 15/6/2022	219,522	0.00	GBP 1,084,000	Unique Pub Finance Co Plc/The 7.395% 28/3/2024	1,526,233	0.02
GBP 470,000	PCL Funding III Plc 'Series 2017-2 C' FRN 15/6/2023	563,454	0.01	USD 1,114,000	Vedanta Resources Finance II Plc 8% 23/4/2023	1,093,113	0.01
GBP 1,062,000	PCL Funding III PLC FRN 15/6/2023	1,291,735	0.01	USD 1,811,000	Vedanta Resources Ltd 6.375% 30/7/2022	1,745,068	0.02
GBP 2,234,000	Pinnacle Bidco Plc 6.375% 15/2/2025	2,898,701	0.03	GBP 432,000	Virgin Media Secured Finance Plc 4.875% 15/1/2027	552,642	0.01
GBP 200,000	Premier Foods Finance Plc 6.25% 15/10/2023	251,657	0.00	GBP 2,500,000	Virgin Media Secured Finance Plc 5% 15/4/2027	3,211,690	0.03
GBP 2,981,000	Residential Mortgage Securities 29 Plc FRN 20/12/2046	3,640,725	0.04				

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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 100,000	Virgin Media Secured Finance Plc 5.125% 15/1/2025	126,966	0.00	USD 2,575,899	Ajax Mortgage Loan Trust 2018-A 'Series 2018-A B' '144A' FRN 25/4/2058	1,494,022	0.02
GBP 2,028,600	Virgin Media Secured Finance Plc 6.25% 28/3/2029	2,640,240	0.03	USD 6,805,204	Ajax Mortgage Loan Trust 2018-A 'Series 2018-A A' '144A' 3.85% 25/4/2058	6,693,898	0.07
GBP 1,800,000	Vodafone Group Plc 26/11/2020 (Zero Coupon)	2,164,070	0.02	USD 1,168,071	Ajax Mortgage Loan Trust 2018-B 'Series 2018-B B' '144A' 26/2/2057 (Zero Coupon)	327,060	0.00
GBP 150,000	Vodafone Group Plc FRN 3/10/2078	192,824	0.00	USD 4,870,020	Ajax Mortgage Loan Trust 2018-B 'Series 2018-B A' '144A' 3.75% 26/2/2057	5,078,528	0.05
USD 1,900,000	Vodafone Group Plc FRN 3/10/2078	2,028,250	0.02	USD 4,764,125	Ajax Mortgage Loan Trust 2018-E FRN 25/6/2058	4,830,107	0.05
EUR 400,000	Vodafone Group Plc FRN 3/10/2078*	501,679	0.01	USD 15,883,095	Ajax Mortgage Loan Trust 2018-F 'Series 2018-F A' '144A' FRN 25/11/2058	16,489,426	0.17
EUR 600,000	Vodafone Group Plc FRN 3/1/2079	698,080	0.01	USD 24,630,297	Ajax Mortgage Loan Trust 2019-C 'Series 2019-C A' '144A' FRN 25/10/2058	25,472,919	0.26
USD 1,570,000	Vodafone Group Plc FRN 4/4/2079*	1,789,608	0.02	USD 680,000	Aldine Independent School District 5% 15/2/2043	835,768	0.01
USD 4,398,000	Vodafone Group Plc 3.75% 16/1/2024	4,645,869	0.05	USD 145,855	Allegro CLO I Ltd 'Series 2013-1A A1R' '144A' FRN 30/1/2026	146,006	0.00
GBP 4,842,173	Warwick Finance Residential Mortgages No One Plc FRN 21/9/2049	5,931,620	0.06	USD 330,000	Allegro CLO I Ltd 'Series 2013-1A C' '144A' FRN 30/1/2026	330,261	0.00
GBP 6,200,000	Warwick Finance Residential Mortgages No One Plc FRN 21/9/2049	7,584,844	0.08	USD 1,560,000	Allegro CLO II-S Ltd 'Series 2014- 1RA B' '144A' FRN 21/10/2028	1,548,375	0.02
GBP 3,700,000	Warwick Finance Residential Mortgages No Two Plc FRN 21/9/2049	4,537,237	0.05	USD 2,270,000	Allegro CLO II-S Ltd 'Series 2014- 1RA C' '144A' FRN 21/10/2028	2,228,288	0.02
		273,444,629	2.81	USD 670,000	Allegro CLO IV Ltd 'Series 2016-1A AR' '144A' FRN 15/1/2030	670,297	0.01
	United States			USD 1,790,000	Allegro CLO IV Ltd 'Series 2016-1A BR' '144A' FRN 15/1/2030	1,791,925	0.02
USD 460,000	1211 Avenue of the Americas Trust 2015-1211 'Series 2015-1211 D' '144A' FRN 10/8/2035	492,578	0.01	USD 2,300,000	Allegro CLO IV Ltd 'Series 2016-1A CR' '144A' FRN 15/1/2030	2,302,546	0.02
USD 320,000	245 Park Avenue Trust 2017-245P 'Series 2017-245P D' '144A' FRN 5/6/2037	337,838	0.00	USD 250,000	Allegro CLO VI Ltd 'Series 2017-2A A' '144A' FRN 17/1/2031	248,772	0.00
USD 1,412,000	245 Park Avenue Trust 2017-245P 'Series 2017-245P E' '144A' FRN 5/6/2037	1,424,753	0.01	USD 1,535,000	Allergan Sales LLC '144A' 5% 15/12/2021	1,614,496	0.02
USD 7,000,000	245 Park Avenue Trust 2017-245P 'Series 2017-245P XA' '144A' FRN 5/6/2037	96,460	0.00	USD 560,000	Allstate Corp/The 3.85% 10/8/2049	647,998	0.01
USD 2,040,000	280 Park Avenue 2017-280P Mortgage Trust 'Series 2017- 280P D' '144A' FRN 15/9/2034	2,043,487	0.02	USD 2,080,000	ALM V Ltd 'Series 2012-5A A1R3' '144A' FRN 18/10/2027	2,078,232	0.02
USD 5,105,000	280 Park Avenue 2017-280P Mortgage Trust 'Series 2017- 280P E' '144A' FRN 15/9/2034	5,127,625	0.05	USD 1,700,000	ALM V Ltd 'Series 2012-5A BR3' '144A' FRN 18/10/2027	1,682,962	0.02
USD 8,265,000	AbbVie Inc 3.75% 14/11/2023	8,714,960	0.09	USD 1,061,000	ALM VI Ltd 'Series 2012-6A A2R3' '144A' FRN 15/7/2026	1,054,338	0.01
USD 10,234,000	AbbVie Inc 4.25% 14/11/2028	11,172,181	0.11	USD 2,620,000	ALM VI Ltd 'Series 2012-6A CR3' '144A' FRN 15/7/2026	2,599,991	0.03
USD 4,440,000	Accredited Mortgage Loan Trust 2006-1 'Series 2006-1 M2' FRN 25/4/2036	2,426,805	0.03	USD 3,100,000	ALM VI Ltd 'Series 2012-6A DR3' '144A' FRN 15/7/2026	3,004,096	0.03
USD 1,228,685	ACE Securities Corp Home Equity Loan Trust Series '2003-MH1 B2' '144A' 15/8/2030 (Zero Coupon)	949,262	0.01	USD 6,275,000	ALM VII Ltd 'Series 2012-7A SUB' '144A' FRN 15/10/2116	3,086,854	0.03
USD 2,323,934	ACE Securities Corp Home Equity Loan Trust Series 2007-HE4 'Series 2007-HE4 A2A' FRN 25/5/2037	648,287	0.01	USD 1,190,000	ALM VII R Ltd 'Series 2013-7RA A1R' '144A' FRN 15/10/2028	1,189,977	0.01
USD 3,049,084	ACIS CLO 2014-4 Ltd 'Series 2014-4A A' '144A' FRN 1/5/2026	3,052,389	0.03	USD 6,285,000	ALM VIII Ltd 'Series 2013-8A A1R' '144A' FRN 15/10/2028	6,288,527	0.06
USD 1,526,111	Adams Mill CLO Ltd 'Series 2014- 1A A2R' '144A' FRN 15/7/2026	1,525,728	0.02	USD 300,000	ALM VIII Ltd 'Series 2013-8A A2R' '144A' FRN 15/10/2028	299,812	0.00
USD 1,700,000	Advanced Micro Devices Inc 7.5% 15/8/2022	1,926,950	0.02	USD 1,323,248	ALM XII Ltd 'Series 2015-12A A1R2' '144A' FRN 16/4/2027	1,323,068	0.01
USD 250,000	AIMCO CLO Series 2017-A 'Series 2017-AA A' '144A' FRN 20/7/2029	250,053	0.00	USD 1,293,000	ALM XII Ltd 'Series 2015-12A BR2' '144A' FRN 16/4/2027	1,288,871	0.01
USD 9,340,479	Ajax Mortgage Loan Trust 2017-D 'Series 2017-D A' '144A' FRN 25/12/2057	9,924,189	0.10	USD 950,000	ALM XII Ltd 'Series 2015-12A C1R2' '144A' FRN 16/4/2027	929,123	0.01
USD 1,698,698	Ajax Mortgage Loan Trust 2017-D 'Series 2017-D B' '144A' FRN 25/12/2057	764,414	0.01	USD 460,000	ALM XII Ltd 'Series 2015-12A C2R2' '144A' FRN 16/4/2027	451,948	0.00
				USD 3,051,000	ALM XVI Ltd/ALM XVI LLC FRN 15/7/2027	3,042,729	0.03

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USD 340,000	ALM XVI Ltd/ALM XVI LLC FRN 15/7/2027	321,443	0.00	USD 1,370,649	Alternative Loan Trust 2007-OA3 'Series 2007-OA3 1A1' FRN 25/4/2047	1,283,266	0.01
USD 2,250,000	ALM XVI Ltd/ALM XVI LLC '144A' FRN 15/7/2027	2,233,368	0.02	USD 143,420	Alternative Loan Trust 2007-OA3 'Series 2007-OA3 2A2' FRN 25/4/2047	44,475	0.00
USD 1,309,000	ALM XVI Ltd/ALM XVI LLC 'Series 2015-16A BR2' '144A' FRN 15/7/2027	1,295,946	0.01	USD 348,862	Alternative Loan Trust 2007-OA8 'Series 2007-OA8 2A1' FRN 25/6/2047	280,446	0.00
USD 900,000	ALM XVII Ltd 'Series 2015-17A A1A' '144A' FRN 15/1/2028	897,148	0.01	USD 471,775	Alternative Loan Trust 2007-OH2 'Series 2007-OH2 A2A' FRN 25/8/2047	372,602	0.00
USD 800,000	ALM XVII Ltd 'Series 2015-17A BR' '144A' FRN 15/1/2028	798,766	0.01	USD 8,651,000	Altria Group Inc 2.85% 9/8/2022	8,825,730	0.09
USD 720,000	ALM XVII Ltd 'Series 2015-17A CR' '144A' FRN 15/1/2028	703,775	0.01	USD 2,922,000	Altria Group Inc 3.8% 14/2/2024	3,094,204	0.03
USD 870,000	ALM XVIII Ltd 'Series 2016-18A A2R' '144A' FRN 15/1/2028	868,319	0.01	USD 4,320,000	Altria Group Inc 4% 31/1/2024	4,612,833	0.05
USD 3,243,714	Alternative Loan Trust 2005-22T1 'Series 2005-22T1 A1' FRN 25/6/2035	2,820,657	0.03	USD 2,706,000	Altria Group Inc 4.4% 14/2/2026	2,973,059	0.03
USD 2,922,479	Alternative Loan Trust 2005-72 'Series 2005-72 A3' FRN 25/1/2036	2,561,947	0.03	USD 6,800,000	Altria Group Inc 4.8% 14/2/2029*	7,648,661	0.08
USD 1,000,866	Alternative Loan Trust 2005-76 'Series 2005-76 2A1' FRN 25/2/2036	948,740	0.01	USD 1,374,000	Altria Group Inc 6.2% 14/2/2059	1,771,798	0.02
USD 3,223,500	Alternative Loan Trust 2005-J4 'Series 2005-J4 B1' FRN 25/7/2035	3,206,193	0.03	USD 671,973	Ambac Assurance Corp '144A' 5.1% 7/6/2020	962,602	0.01
USD 4,751,800	Alternative Loan Trust 2006-11CB 'Series 2006-11CB 3A1' 6.5% 25/5/2036	3,752,609	0.04	USD 2,363,000	American Airlines Group Inc '144A' 4.625% 1/3/2020	2,383,676	0.02
USD 1,314,047	Alternative Loan Trust 2006-15CB 'Series 2006-15CB A1' 6.5% 25/6/2036	966,878	0.01	USD 12,812,000	American Airlines Group Inc '144A' 5% 1/6/2022	13,308,465	0.14
USD 1,931,499	Alternative Loan Trust 2006-23CB 'Series 2006-23CB 2A5' FRN 25/8/2036	657,880	0.01	USD 280,000	American Airlines Group Inc '144A' 5.5% 1/10/2019	281,820	0.00
USD 1,097,465	Alternative Loan Trust 2006-J7 'Series 2006-J7 2A1' FRN 20/11/2046	821,980	0.01	USD 13,111,000	American Airlines Pass Through Certificate 3.5% 15/12/2027	13,111,000	0.13
USD 749,750	Alternative Loan Trust 2006-OA11 'Series 2006-OA11 A4' FRN 25/9/2046	683,598	0.01	USD 2,035,000	American Airlines Pass Through Certificate 4% 15/12/2025	2,035,000	0.02
USD 4,760,624	Alternative Loan Trust 2006-OA14 'Series 2006-OA14 1A1' FRN 25/11/2046	4,241,109	0.04	USD 10,453,000	American Airlines Pass Through Certificate '2019-1C' 4% 15/6/2022	10,453,000	0.11
USD 3,369,285	Alternative Loan Trust 2006-OA16 'Series 2006-OA16 A4C' FRN 25/10/2046	2,051,649	0.02	USD 1,127,030	American Home Mortgage Assets Trust 2006-3 'Series 2006-3 2A11' FRN 25/10/2046	1,016,224	0.01
USD 2,307,809	Alternative Loan Trust 2006-OA6 'Series 2006-OA6 1A2' FRN 25/7/2046	2,123,075	0.02	USD 2,498,417	American Home Mortgage Assets Trust 2006-4 'Series 2006-4 1A12' FRN 25/10/2046	1,752,636	0.02
USD 649,134	Alternative Loan Trust 2006-OA8 'Series 2006-OA8 1A1' FRN 25/7/2046	632,719	0.01	USD 3,998,738	American Home Mortgage Assets Trust 2006-5 'Series 2006-5 A1' FRN 25/11/2046	2,006,575	0.02
USD 1,462,543	Alternative Loan Trust 2006-OC10 'Series 2006-OC10 2A3' FRN 25/11/2036	1,199,904	0.01	USD 751,673	American Home Mortgage Assets Trust 2007-1 'Series 2007-1 A1' FRN 25/2/2047	459,217	0.00
USD 5,757,445	Alternative Loan Trust 2006-OC7 'Series 2006-OC7 2A3' FRN 25/7/2046	4,701,994	0.05	USD 1,876,000	American Homes 4 Rent 2014- SFR2 Trust 'Series 2014-SFR2 E' '144A' 6.231% 17/10/2036	2,112,998	0.02
USD 4,297,056	Alternative Loan Trust 2007-25 'Series 2007-25 1A3' 6.5% 25/11/2037	3,046,202	0.03	USD 5,148,141	American Homes 4 Rent 2015- SFR1 'Series 2015-SFR1 XS' '144A' FRN 17/4/2052	51	0.00
USD 6,962,395	Alternative Loan Trust 2007-3T1 'Series 2007-3T1 1A1' 6% 25/4/2037	4,952,418	0.05	USD 725,000	American Municipal Power Inc 6.449% 15/2/2044	1,091,970	0.01
USD 3,856,993	Alternative Loan Trust 2007-9T1 'Series 2007-9T1 1A1' 6% 25/5/2037	2,740,714	0.03	USD 1,345,000	American Municipal Power Inc 7.834% 15/2/2041	2,267,710	0.02
				USD 16,150,000	American Tower Corp 3.375% 15/5/2024	16,867,469	0.17
				USD 5,905,000	American Tower Corp 3.95% 15/3/2029	6,449,470	0.07
				USD 4,195,000	American Tower Corp 5% 15/2/2024	4,656,092	0.05
				USD 4,283,000	American University/The 3.672% 1/4/2049	4,900,139	0.05
				USD 550,000	Americold 2010 LLC 'Series 2010- ARTA C' '144A' 6.811% 14/1/2029	573,310	0.01
				USD 260,000	Ammc Clo 19 Ltd 'Series 2016-19A C' '144A' FRN 15/10/2028	261,229	0.00
				USD 530,000	AMMC CLO 21 Ltd 'Series 2017- 21A A' '144A' FRN 2/11/2030	529,091	0.01

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USD 1,675,000	AMMC CLO XII Ltd 'Series 2013-12A AR' '144A' FRN 10/11/2030	1,669,089	0.02	USD 5,810,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A CR' '144A' FRN 28/7/2028	5,813,600	0.06
USD 3,100,000	AMMC CLO XIII Ltd 'Series 2013-13A A1LR' '144A' FRN 24/7/2029	3,113,195	0.03	USD 1,850,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A DR' '144A' FRN 28/7/2028	1,824,655	0.02
USD 3,050,000	AMMC CLO XIV Ltd 'Series 2014-14A A1LR' '144A' FRN 25/7/2029	3,050,683	0.03	USD 4,030,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A ER' '144A' FRN 28/7/2028	3,957,902	0.04
USD 2,350,000	ANCHORAGE CAPITAL CLO 1-R Ltd 'Series 2018-18A A1' '144A' FRN 13/4/2031	2,325,554	0.02	EUR 280,000	Anchorage Capital Europe CLO 2 DAC FRN 15/5/2031	304,511	0.00
USD 840,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A A1R' '144A' FRN 13/10/2030	838,597	0.01	USD 3,162,000	Andeavor Logistics LP / Tesoro Logistics Finance Corp (Restricted) 5.25% 15/1/2025	3,326,765	0.03
USD 1,070,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A A2R' '144A' FRN 13/10/2030	1,056,673	0.01	USD 8,721,000	Andeavor Logistics LP / Tesoro Logistics Finance Corp 5.5% 15/10/2019	8,728,671	0.09
USD 340,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A BR' '144A' FRN 13/10/2030	336,996	0.00	USD 3,538,000	Andeavor Logistics LP / Tesoro Logistics Finance Corp (Restricted) 6.25% 15/10/2022	3,614,067	0.04
USD 417,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A CR' '144A' FRN 13/10/2030	406,205	0.00	USD 190,000	Andeavor Logistics LP / Tesoro Logistics Finance Corp (Restricted) 6.375% 1/5/2024	199,927	0.00
USD 1,040,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A DR' '144A' FRN 13/10/2030	1,017,664	0.01	USD 4,800,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc 3.65% 1/2/2026	5,161,042	0.05
USD 1,050,000	Anchorage Capital CLO 3-R Ltd 'Series 2014-3RAA' '144A' FRN 28/1/2031	1,044,263	0.01	USD 4,540,000	Anheuser-Busch InBev Worldwide Inc 4.15% 23/1/2025	4,969,193	0.05
USD 1,650,000	Anchorage Capital CLO 3-R Ltd 'Series 2014-3RA B' '144A' FRN 28/1/2031	1,621,169	0.02	USD 3,869,000	Anheuser-Busch InBev Worldwide Inc 4.75% 23/1/2029	4,527,376	0.05
USD 250,000	Anchorage Capital CLO 3-R Ltd 'Series 2014-3RA D' '144A' FRN 28/1/2031	233,222	0.00	USD 5,899,000	Antero Resources Corp 5.375% 1/11/2021	5,736,778	0.06
USD 1,920,000	Anchorage Capital CLO 4-R Ltd 'Series 2014-4RAA' '144A' FRN 28/1/2031	1,912,407	0.02	USD 340,000	Apidos CLO XI FRN 17/1/2028	340,013	0.00
USD 5,475,000	Anchorage Capital CLO 5-R Ltd 'Series 2014-5RA B' '144A' FRN 15/1/2030	5,427,055	0.06	USD 1,290,000	Apidos CLO XV 'Series 2013-15A A1RR' '144A' FRN 20/4/2031	1,275,476	0.01
USD 1,300,000	Anchorage Capital CLO 5-R Ltd 'Series 2014-5RA C' '144A' FRN 15/1/2030	1,284,294	0.01	USD 475,000	Apidos CLO XVI 'Series 2013-16A CR' '144A' FRN 19/1/2025	475,715	0.01
USD 1,570,000	Anchorage Capital CLO 6 Ltd 'Series 2015-6A AR' '144A' FRN 15/7/2030	1,569,591	0.02	USD 500,000	Apidos CLO XVII 'Series 2015-21A CR' '144A' FRN 18/7/2027	489,127	0.01
USD 590,000	Anchorage Capital CLO 6 Ltd 'Series 2015-6A DR' '144A' FRN 15/7/2030	585,229	0.01	USD 1,070,000	Apidos CLO XVIII 'Series 2015-23A D2' '144A' FRN 15/1/2027	1,056,834	0.01
USD 12,950,000	Anchorage Capital CLO 7 Ltd 'Series 2015-7A AR' '144A' FRN 15/10/2027	12,926,019	0.13	USD 640,000	Apidos CLO XXIX 'Series 2018-29A D' '144A' FRN 25/7/2030	576,084	0.01
USD 1,500,000	Anchorage Capital CLO 7 Ltd 'Series 2015-7A B1R' '144A' FRN 15/10/2027	1,489,563	0.02	USD 6,310,892	APS Resecuritization Trust 2016-1 'Series 2016-1 1MZ' '144A' FRN 31/7/2057	2,408,199	0.02
USD 3,778,000	Anchorage Capital CLO 7 Ltd 'Series 2015-7A CR' '144A' FRN 15/10/2027	3,740,085	0.04	USD 5,070,923	APS Resecuritization Trust 2016-3 'Series 2016-3 3A' '144A' FRN 27/9/2046	5,142,245	0.05
USD 2,915,000	Anchorage Capital CLO 7 Ltd 'Series 2015-7A DR' '144A' FRN 15/10/2027	2,893,176	0.03	USD 1,094,240	APS Resecuritization Trust 2016-3 'Series 2016-3 4A' '144A' FRN 27/4/2047	1,107,536	0.01
USD 2,250,000	Anchorage Capital CLO 7 Ltd 'Series 2015-7A ER' '144A' FRN 15/10/2027	2,182,241	0.02	USD 3,460,000	Arbor Realty Collateralized Loan Obligation 2017-FL3 Ltd 'Series 2017-FL3 A' '144A' FRN 15/12/2027	3,461,383	0.04
USD 1,150,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A AR' '144A' FRN 28/7/2028	1,144,712	0.01	USD 1,330,000	Arbor Realty Commercial Real Estate Notes 2017-FL2 Ltd 'Series 2017-FL2 A' '144A' FRN 15/8/2027	1,331,462	0.01
USD 3,895,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A BR' '144A' FRN 28/7/2028	3,885,283	0.04	USD 433,000	Arconic Inc 5.125% 1/10/2024	461,890	0.01
				USD 280,000	Arconic Inc 5.4% 15/4/2021	288,498	0.00
				USD 1,520,000	Arconic Inc 5.87% 23/2/2022	1,623,231	0.02
				USD 7,540,000	Arconic Inc 5.9% 1/2/2027	8,406,044	0.09
				USD 4,004,000	Arconic Inc 6.15% 15/8/2020	4,125,161	0.04
				USD 58,135	AREIT 2018-CRE1 Trust 'Series 2018-CRE1 A' '144A' FRN 14/2/2035	58,207	0.00

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USD 400,000	Ares XLI Clo Ltd 'Series 2016-41A D' '144A' FRN 15/1/2029	401,050	0.00	USD 7,053,181	Avery Point IV CLO Ltd 'Series 2014-1A AR' '144A' FRN 25/4/2026	7,056,484	0.07
USD 200,000	ARES XLIV CLO Ltd 'Series 2017-44A D' '144A' FRN 15/10/2029	192,598	0.00	USD 1,559,888	Avery Point V CLO Ltd 'Series 2014-5A AR' '144A' FRN 17/7/2026	1,560,540	0.02
USD 375,000	ARES XLV CLO Ltd 'Series 2017-45A C' '144A' FRN 15/10/2030	367,988	0.00	USD 520,000	Avery Point V CLO Ltd 'Series 2014-5A BR' '144A' FRN 17/7/2026	517,629	0.01
USD 184,658	Ares XXIX CLO Ltd 'Series 2014-1AA1R' '144A' FRN 17/4/2026	184,859	0.00	USD 2,800,000	Avery Point VI CLO Ltd 'Series 2015-6A AR' '144A' FRN 5/8/2027	2,797,208	0.03
USD 250,000	Ares XXXIV CLO Ltd 'Series 2015-2A BR' '144A' FRN 29/7/2026	249,944	0.00	USD 4,630,000	Avery Point VI CLO Ltd 'Series 2015-6A BR' '144A' FRN 5/8/2027	4,599,895	0.05
USD 1,500,000	Ares XXXVII CLO Ltd 'Series 2015-4AA1R' '144A' FRN 15/10/2030	1,498,308	0.02	USD 780,000	Aviation Capital Group LLC '144A' 7.125% 15/10/2020	821,333	0.01
USD 560,000	Ares XXXVII CLO Ltd 'Series 2015-4A DR' '144A' FRN 15/10/2030	528,713	0.01	USD 389,000	Azul Investments LLP '144A' 5.875% 26/10/2024*	388,271	0.00
USD 4,683,982	Argent Mortgage Loan Trust 2005-W1 'Series 2005-W1 A2' FRN 25/5/2035	4,470,254	0.05	USD 23,797	B2R Mortgage Trust 2015-1 'Series 2015-1 A1' '144A' 2.524% 15/5/2048	23,723	0.00
USD 2,800,000	ARI Investments LLC 6/1/2025 (Zero Coupon)	2,800,000	0.03	USD 7,452,975	B2R Mortgage Trust 2015-2 'Series 2015-2 XA' '144A' FRN 15/11/2048	151,444	0.00
USD 1,905,000	Arizona Health Facilities Authority FRN 1/1/2037	1,861,766	0.02	USD 622,147	B2R Mortgage Trust 2015-2 'Series 2015-2 A' '144A' 3.336% 15/11/2048	623,118	0.01
USD 1,060,000	Arizona State University 5% 1/7/2043	1,297,551	0.01	USD 1,250,000	Babson CLO Ltd 2015-II 'Series 2015-2A AR' '144A' FRN 20/10/2030	1,246,465	0.01
USD 5,085,000	Arrow Bidco LLC '144A' 9.5% 15/3/2024	5,097,713	0.05	USD 4,000,000	Bain Capital Credit Clo 2016-2 Ltd 'Series 2016-2A AR' '144A' FRN 15/1/2029	4,000,000	0.04
USD 1,667,000	Ashford Hospitality Trust 2018-ASHF 'Series 2018-ASHF D' '144A' FRN 15/4/2035	1,674,734	0.02	USD 2,650,000	Bain Capital Credit Clo 2016-2 Ltd 'Series 2016-2A BR' '144A' FRN 15/1/2029	2,650,000	0.03
USD 896,000	Ashtead Capital Inc '144A' 4.125% 15/8/2025	920,640	0.01	USD 1,790,000	Bain Capital Credit CLO 2018-2 'Series 2018-2A A1' '144A' FRN 19/7/2031	1,774,468	0.02
USD 250,000	Ashtead Capital Inc '144A' 4.375% 15/8/2027	257,187	0.00	USD 1,147,000	BAMLL Commercial Mortgage Securities Trust 2015-200P 'Series 2015-200P F' '144A' FRN 14/4/2033	1,168,409	0.01
USD 300,000	Ashtead Capital Inc '144A' 5.25% 1/8/2026	320,250	0.00	USD 230,000	BAMLL Commercial Mortgage Securities Trust 2016-ISO 'Series 2016-ISO C' '144A' FRN 14/8/2034	243,602	0.00
USD 1,788,000	Ashtead Capital Inc '144A' 5.625% 1/10/2024	1,848,345	0.02	USD 5,000,000	BAMLL Commercial Mortgage Securities Trust 2016-ISO 'Series 2016-ISO E' '144A' FRN 14/8/2034	5,035,706	0.05
USD 822,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 6.75% 1/8/2025	817,890	0.01	USD 5,860,000	Bamll Commercial Mortgage Securities Trust 2016-SS1 'Series 2016-SS1 XA' '144A' FRN 15/12/2035	197,423	0.00
USD 5,505,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 9.875% 1/4/2027	6,027,975	0.06	USD 3,820,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH CL' '144A' FRN 15/11/2032	3,848,325	0.04
USD 53,371	Asset Securitization Corp 'Series 1997-D5 B2' 6.93% 14/2/2043	53,562	0.00	USD 1,780,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH DL' '144A' FRN 15/11/2032	1,791,902	0.02
USD 1,040,000	ASSURANT CLO I Ltd 'Series 2017-1A B' '144A' FRN 20/10/2029	1,037,293	0.01	USD 1,430,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH BF' '144A' FRN 15/11/2033	1,428,707	0.01
USD 370,000	ASSURANT CLO III Ltd 'Series 2018-2A C' '144A' FRN 20/10/2031	364,481	0.00				
USD 8,351,000	AT&T Inc 3.4% 15/5/2025	8,756,603	0.09				
USD 5,130,000	AT&T Inc 4.125% 17/2/2026	5,587,079	0.06				
USD 6,180,000	AT&T Inc 4.35% 1/3/2029	6,897,533	0.07				
USD 5,970,000	AT&T Inc 4.55% 9/3/2049	6,534,582	0.07				
USD 4,410,000	Atrium Hotel Portfolio Trust 2017-ATRM 'Series 2017-ATRM D' '144A' FRN 15/12/2036	4,420,518	0.05				
USD 824,447	Atrium Hotel Portfolio Trust 2017-ATRM 'Series 2017-ATRM E' '144A' FRN 15/12/2036	828,590	0.01				
USD 1,490,000	Atrium Hotel Portfolio Trust 2018-ATRM 'Series 2018-ATRM E' '144A' FRN 15/6/2035	1,501,256	0.02				
USD 985,000	Atrium XII '144A' FRN 22/4/2027	984,540	0.01				
USD 1,385,000	Atrium XII '144A' FRN 22/4/2027	1,372,474	0.01				
USD 9,978,000	AvlonBay Communities Inc 3.3% 1/6/2029	10,703,122	0.11				
USD 1,092,000	Avantor Inc '144A' 6% 1/10/2024	1,173,900	0.01				
USD 5,000,000	Aventura Mall Trust 2013-AVM 'Series 2013-AVM D' '144A' FRN 5/12/2032	5,068,702	0.05				

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USD 2,676,000	BAMLL Commercial Mortgage Securities Trust 2018-DSNY 'Series 2018-DSNY D' '144A' FRN 15/9/2034	2,676,471	0.03	USD 790,000	Barings CLO Ltd 2018-III FRN 20/7/2031	785,680	0.01
USD 299,815	Banc of America Commercial Mortgage Trust 2007-1 'Series 2007-1 AMFX' FRN 15/1/2049	300,593	0.00	USD 11,860,000	BAT Capital Corp 2.764% 15/8/2022	12,019,260	0.12
USD 2,030,000	Banc of America Commercial Mortgage Trust 2016-UBS10 'Series 2016-UB10 C' FRN 15/7/2049	2,251,675	0.02	USD 1,250,000	BAT Capital Corp 3.222% 15/8/2024	1,285,169	0.01
USD 9,780,000	Banc of America Commercial Mortgage Trust 2017-BNK3 'Series 2017-BNK3 XB' FRN 15/2/2050	427,724	0.00	USD 630,000	Battalion CLO VII Ltd 'Series 2014-7A A1RR' '144A' FRN 17/7/2028	628,312	0.01
USD 4,000,000	Banc of America Commercial Mortgage Trust 2017-BNK3 'Series 2017-BNK3 XD' '144A' FRN 15/2/2050	332,760	0.00	USD 4,438,000	Battalion CLO VII Ltd 'Series 2014-7A BRR' '144A' FRN 17/7/2028	4,440,175	0.05
USD 517,399	Banc of America Funding 2006-A Trust 'Series 2006-A 3A2' FRN 20/2/2036	500,956	0.01	USD 1,080,000	Battalion CLO XI Ltd 'Series 2017-11A E' '144A' FRN 24/10/2029	1,047,618	0.01
USD 15,417,020	Banc of America Funding 2014-R2 Trust 'Series 2014-R2 1C' '144A' FRN 26/11/2036	3,004,754	0.03	USD 1,000,000	Bausch Health Americas Inc '144A' 8.5% 31/1/2027	1,111,250	0.01
USD 1,542,087	Bancorp Commercial Mortgage 2018-CRE3 Trust/The 'Series 2018-CR3 A' '144A' FRN 15/1/2033	1,538,026	0.02	USD 3,535,000	Bay Area Toll Authority 6.918% 1/4/2040	5,467,425	0.06
EUR 970,000	Banff Merger Sub Inc 8.375% 1/9/2026*	966,271	0.01	USD 6,550,000	Bay Area Toll Authority 7.043% 1/4/2050	11,367,001	0.12
USD 600,000	Banff Merger Sub Inc '144A' 9.75% 1/9/2026	557,400	0.01	USD 680,000	Bayer US Finance II LLC '144A' 3.5% 25/6/2021	694,136	0.01
USD 2,810,000	Bank of America Corp FRN 5/3/2024	2,936,520	0.03	USD 3,628,000	Bayer US Finance II LLC '144A' 4.25% 15/12/2025	3,908,446	0.04
USD 5,800,000	Bank of America Corp FRN 5/9/2024 (Perpetual)	6,340,647	0.07	USD 4,633,000	Bayer US Finance II LLC '144A' 4.875% 25/6/2048	5,207,939	0.05
USD 2,927,000	Bank of America Corp FRN 23/10/2024 (Perpetual)	3,285,660	0.03	USD 1,779,000	Bayer US Finance LLC '144A' 3.375% 8/10/2024	1,834,736	0.02
USD 3,693,000	Bank of America Corp FRN 15/3/2025	3,883,827	0.04	USD 1,780,000	Baylor Scott & White Holdings 4.185% 15/11/2045	2,173,487	0.02
USD 748,000	Bank of America Corp FRN 10/3/2026 (Perpetual)	851,526	0.01	USD 255,813	Bayview Commercial Asset Trust 2005-4 'Series 2005-4A A1' '144A' FRN 25/1/2036	248,011	0.00
USD 2,450,000	Bank of America Corp FRN 23/4/2027	2,606,749	0.03	USD 71,988	Bayview Commercial Asset Trust 2005-4 'Series 2005-4A A2' '144A' FRN 25/1/2036	70,100	0.00
USD 2,165,000	Bank of America Corp FRN 24/4/2028	2,335,356	0.02	USD 190,253	Bayview Commercial Asset Trust 2005-4 'Series 2005-4A M1' '144A' FRN 25/1/2036	184,274	0.00
USD 575,000	Bank of America Corp FRN 21/7/2028	615,171	0.01	USD 276,686	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A A2' '144A' FRN 25/4/2036	268,293	0.00
USD 910,000	Bank of America Corp FRN 20/12/2028	961,148	0.01	USD 795,473	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A M2' '144A' FRN 25/4/2036	765,287	0.01
USD 6,255,000	Bank of America Corp FRN 5/3/2029	6,873,498	0.07	USD 191,414	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A M3' '144A' FRN 25/4/2036	184,012	0.00
USD 18,764,000	Bank of America Corp FRN 23/7/2029	21,111,361	0.22	USD 1,046,298	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A M4' '144A' FRN 25/4/2036	1,009,288	0.01
USD 7,847,000	Bank of America Corp FRN 23/7/2030	8,194,320	0.08	USD 1,098,850	Bayview Commercial Asset Trust 2006-3 'Series 2006-3A A1' '144A' FRN 25/10/2036	1,056,628	0.01
USD 4,325,000	Bank of America Corp FRN 15/3/2050	5,282,476	0.05	USD 492,651	Bayview Commercial Asset Trust 2006-3 'Series 2006-3A A2' '144A' FRN 25/10/2036	474,685	0.01
USD 10,870,000	Bank of America Corp 4.183% 25/11/2027	11,812,062	0.12	USD 5,722,096	Bayview Commercial Asset Trust 2006-4 'Series 2006-4A A1' '144A' FRN 25/12/2036	5,540,051	0.06
USD 2,160,000	Bank of America Corp 4.25% 22/10/2026	2,355,505	0.02	USD 20,283,658	Bayview Commercial Asset Trust 2007-4 'Series 2007-4A A1' '144A' FRN 25/9/2037	19,375,060	0.20
USD 11,135,000	Bank of America Corp 4.45% 3/3/2026	12,250,625	0.13	USD 1,590,000	Bayview Commercial Asset Trust 2007-6 'Series 2007-6A A4A' '144A' FRN 25/12/2037	1,520,515	0.02
USD 690,000	Bank of America NA 6% 15/10/2036	963,993	0.01	USD 6,789,376	Bayview Financial Revolving Asset Trust 2004-B 'Series 2004-B A1' '144A' FRN 28/5/2039	6,236,320	0.06
USD 1,500,000	BankAmerica Manufactured Housing Contract Trust 'Series 1997-2 B1' FRN 10/2/2022	1,172,705	0.01	USD 2,326,132	Bayview Financial Revolving Asset Trust 2004-B 'Series 2004-B A2' '144A' FRN 28/5/2039	2,152,170	0.02
USD 2,380,000	BankAmerica Manufactured Housing Contract Trust 'Series 1998-2 B1' FRN 10/12/2025	1,427,609	0.01				

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USD 4,148,616	Bayview Financial Revolving Asset Trust 2005-A 'Series 2005-AA1' '144A' FRN 28/2/2040	3,973,601	0.04	USD 989,247	Bear Stearns Asset Backed Securities I Trust 2007-HE2 'Series 2007-HE2 22A' FRN 25/3/2037	984,222	0.01
USD 923,156	Bayview Financial Revolving Asset Trust 2005-E 'Series 2005-E A1' '144A' FRN 28/12/2040	898,231	0.01	USD 2,126,876	Bear Stearns Asset Backed Securities I Trust 2007-HE2 'Series 2007-HE2 23A' FRN 25/3/2037	2,271,575	0.02
USD 880,000	BBCMS 2018-CHRS Mortgage Trust 'Series 2018-CHRS E' '144A' FRN 5/8/2038	840,044	0.01	USD 916,543	Bear Stearns Asset Backed Securities I Trust 2007-HE3 'Series 2007-HE3 1A3' FRN 25/4/2037	979,269	0.01
USD 877,000	BBCMS 2018-TALL Mortgage Trust 'Series 2018-TALL A' '144A' FRN 15/3/2037	876,645	0.01	USD 5,267,980	Bear Stearns Asset Backed Securities I Trust 2007-HE3 'Series 2007-HE3 1A4' FRN 25/4/2037	4,627,177	0.05
USD 1,060,000	BBCMS 2018-TALL Mortgage Trust 'Series 2018-TALL D' '144A' FRN 15/3/2037	1,060,349	0.01	USD 127,532	Bear Stearns Asset Backed Securities Trust 2005-4 'Series 2005-4 M2' FRN 25/1/2036	127,559	0.00
USD 20,840,000	BBCMS Trust 2015-SRCH 'Series 2015-SRCH XA' '144A' FRN 10/8/2035	1,263,529	0.01	USD 577,401	Bear Stearns Commercial Mortgage Securities Trust 2005-PWR7 'Series 2005-PWR7 B' FRN 11/2/2041	576,296	0.01
USD 11,710,000	BBCMS Trust 2015-SRCH 'Series 2015-SRCH XB' '144A' FRN 10/8/2035	180,568	0.00	USD 798,641	Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26 'Series 2007-T26 AM' FRN 12/1/2045	797,730	0.01
USD 100,000	BBCMS Trust 2015-STP 'Series 2015-STP E' '144A' FRN 10/9/2028	99,017	0.00	USD 889,603	Bear Stearns Mortgage Funding Trust 2006-SL1 'Series 2006-SL1 A1' FRN 25/8/2036	889,392	0.01
USD 1,627,547	BCMSC Trust 2000-A 'Series 2000-AA2' FRN 15/6/2030	557,300	0.01	USD 580,943	Bear Stearns Mortgage Funding Trust 2007-AR2 'Series 2007-AR2 A1' FRN 25/3/2037	546,651	0.01
USD 1,510,989	BCMSC Trust 2000-A 'Series 2000-AA3' FRN 15/6/2030	534,606	0.01	USD 887,595	Bear Stearns Mortgage Funding Trust 2007-AR3 'Series 2007-AR3 1A1' FRN 25/3/2037	856,875	0.01
USD 1,089,739	BCMSC Trust 2000-A 'Series 2000-AA4' FRN 15/6/2030	407,962	0.00	USD 706,333	Bear Stearns Mortgage Funding Trust 2007-AR4 'Series 2007-AR4 2A1' FRN 25/6/2037	686,752	0.01
USD 130,000	Bean Creek CLO Ltd 'Series 2015-1A ER' '144A' FRN 20/4/2031	113,648	0.00	USD 5,229,000	Beazer Homes USA Inc 8.75% 15/3/2022	5,470,841	0.06
USD 725,877	Bear Stearns ALT-A Trust 2006-6 'Series 2006-6 1A1' FRN 25/11/2036	752,461	0.01	EUR 320,000	Belden Inc 2.875% 15/9/2025*	361,757	0.00
USD 124,296	Bear Stearns ARM Trust 2004-5 'Series 2004-5 2A' FRN 25/7/2034	125,368	0.00	EUR 1,560,000	Belden Inc 4.125% 15/10/2026	1,825,255	0.02
USD 194,491	Bear Stearns Asset Backed Securities I Trust 2004-HE7 'Series 2004-HE7 M2' FRN 25/8/2034	192,478	0.00	USD 200,000	BENCHMARK 2018-B3 Mortgage Trust 'Series 2018-B3 D' '144A' FRN 10/4/2051	190,680	0.00
USD 2,824,247	Bear Stearns Asset Backed Securities I Trust 2005-AC9 (Step-up coupon) 'Series 2005-AC9 A5' 6.25% 25/12/2035	2,817,343	0.03	USD 11,065,000	Benefit Street Partners CLO II Ltd 'Series 2013-IIA A2R' '144A' FRN 15/7/2029	11,036,528	0.11
USD 3,979,557	Bear Stearns Asset Backed Securities I Trust 2006-AC1 (Step-up coupon) 'Series 2006-AC1 1A2' 6.25% 25/2/2036	3,749,919	0.04	USD 500,000	Benefit Street Partners CLO II Ltd 'Series 2013-IIA CR' '144A' FRN 15/7/2029	501,054	0.01
USD 1,354,336	Bear Stearns Asset Backed Securities I Trust 2006-HE1 'Series 2006-HE1 1M4' FRN 25/12/2035	1,800,369	0.02	USD 500,000	Benefit Street Partners CLO III Ltd 'Series 2013-IIIA A1R' '144A' FRN 20/7/2029	501,973	0.01
USD 4,123,878	Bear Stearns Asset Backed Securities I Trust 2006-HE7 'Series 2006-HE7 1A2' FRN 25/9/2036	5,165,108	0.05	USD 5,972,000	Benefit Street Partners CLO VI Ltd 'Series 2015-VIA A1R' '144A' FRN 18/10/2029	5,972,317	0.06
USD 1,222,246	Bear Stearns Asset Backed Securities I Trust 2007-FS1 'Series 2007-FS1 1A3' FRN 25/5/2035	1,315,995	0.01	USD 1,440,000	Benefit Street Partners CLO VI Ltd 'Series 2015-VIA A2R' '144A' FRN 18/10/2029	1,434,032	0.01
USD 662,140	Bear Stearns Asset Backed Securities I Trust 2007-HE1 'Series 2007-HE1 21A2' FRN 25/1/2037	656,092	0.01	USD 610,000	Benefit Street Partners CLO VI Ltd 'Series 2015-VIA CR' '144A' FRN 18/10/2029	610,259	0.01
USD 836,605	Bear Stearns Asset Backed Securities I Trust 2007-HE2 'Series 2007-HE2 1A4' FRN 25/3/2037	625,008	0.01	USD 1,770,000	Benefit Street Partners CLO VII Ltd 'Series 2015-VIIA A1AR' '144A' FRN 18/7/2027	1,764,909	0.02
				USD 2,370,000	Benefit Street Partners CLO VII Ltd 'Series 2015-VIIA D' '144A' FRN 18/7/2027	2,365,720	0.02

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USD 1,110,000	Benefit Street Partners CLO VIII Ltd 'Series 2015-8A A1AR' '144A' FRN 20/1/2031	1,102,949	0.01	USD 2,730,000	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 D' '144A' 3.633% 10/3/2033	2,858,414	0.03
USD 370,000	Benefit Street Partners CLO XII Ltd 'Series 2017-12A D' '144A' FRN 15/10/2030	350,378	0.00	USD 14,000,000	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 E' '144A' 3.717% 10/3/2033	14,602,696	0.15
USD 1,630,000	Berks County Industrial Development Authority 5% 1/11/2047	1,915,861	0.02	USD 2,002,000	BWAY 2015-1740 Mortgage Trust 'Series 2015-1740 D' '144A' FRN 10/1/2035	2,098,227	0.02
USD 1,550,000	Berks County Industrial Development Authority 5% 1/11/2050	1,815,019	0.02	USD 1,110,000	BX Commercial Mortgage Trust 2018-BIOA 'Series 2018-BIOA E' '144A' FRN 15/3/2037	1,112,552	0.01
USD 1,730,000	Berkshire Hathaway Energy Co 6.125% 1/4/2036	2,446,587	0.03	USD 11,077,367	BX Commercial Mortgage Trust 2018-IND 'Series 2018-IND H' '144A' FRN 15/11/2035	11,126,526	0.11
USD 4,820,000	BHMS 2018-ATLS 'Series 2018-ATLS A' '144A' FRN 15/7/2035	4,829,038	0.05	USD 600,000	BXP Trust 2017-CC 'Series 2017-CC D' '144A' FRN 13/8/2037	613,566	0.01
USD 4,000,000	Black Diamond CLO 2013-1 Ltd 'Series 2013-1A A2R' '144A' FRN 6/2/2026	3,999,784	0.04	USD 2,260,000	BXP Trust 2017-CC 'Series 2017-CC E' '144A' FRN 13/8/2037	2,295,509	0.02
USD 441,391	Black Diamond CLO 2014-1 Ltd 'Series 2014-1A A1R' '144A' FRN 17/10/2028	441,680	0.00	USD 470,000	BXP Trust 2017-GM 'Series 2017-GM D' '144A' FRN 13/6/2039	494,505	0.01
USD 2,970,000	BlueMountain CLO 2013-2 Ltd 'Series 2013-2A A1R' '144A' FRN 22/10/2030	2,967,682	0.03	USD 990,000	BXP Trust 2017-GM 'Series 2017-GM E' '144A' FRN 13/6/2039	983,530	0.01
USD 480,000	BlueMountain CLO 2015-1 Ltd 'Series 2015-1A C' '144A' FRN 13/4/2027	481,365	0.01	USD 1,689,000	Caesars Entertainment Corp 5% 1/10/2024	2,856,996	0.03
USD 889,000	BlueMountain CLO 2015-1 Ltd 'Series 2015-1A D' '144A' FRN 13/4/2027	886,920	0.01	USD 1,005,000	California Health Facilities Financing Authority 5% 15/8/2033	1,252,697	0.01
USD 530,000	BlueMountain CLO 2015-3 Ltd 'Series 2015-3A A1R' '144A' FRN 20/4/2031	525,950	0.01	USD 1,560,000	California Health Facilities Financing Authority 5% 15/8/2047	1,868,560	0.02
USD 250,000	BlueMountain CLO 2016-2 Ltd 'Series 2016-2A D' '144A' FRN 20/8/2028	249,846	0.00	USD 1,120,000	California Health Facilities Financing Authority 5% 1/11/2047	1,762,824	0.02
USD 2,370,000	Boeing Co/The 2.95% 1/2/2030	2,461,345	0.03	USD 1,970,000	California Pollution Control Financing Authority '144A' 5% 21/11/2045	2,114,263	0.02
USD 3,866,000	Boston Properties LP 3.4% 21/6/2029	4,099,301	0.04	USD 1,735,000	California State Public Works Board 8.361% 1/10/2034	2,832,943	0.03
USD 1,717,000	Boyd Gaming Corp 6.875% 15/5/2023	1,787,449	0.02	USD 1,520,000	Calpine Corp 5.375% 15/1/2023	1,535,200	0.02
USD 3,758,000	Brinker International Inc '144A' 5% 1/10/2024	3,889,530	0.04	USD 1,930,000	Calpine Corp '144A' 5.875% 15/1/2024	1,976,050	0.02
USD 750,000	Bristol Park CLO Ltd 'Series 2016-1A E' '144A' FRN 15/4/2029	742,416	0.01	USD 1,540,000	Canaveral Port Authority 5% 1/6/2045	1,837,074	0.02
USD 5,704,000	Bristow Group Inc (Restricted) (Defaulted) '144A' 8.75% 1/3/2023*	5,504,360	0.06	USD 1,540,000	Canaveral Port Authority 5% 1/6/2048	1,875,604	0.02
USD 3,680,000	Broadcom Corp / Broadcom Cayman Finance Ltd 2.2% 15/1/2021	3,663,930	0.04	USD 1,859,000	Capital One Financial Corp FRN 1/6/2020 (Perpetual)	1,880,313	0.02
USD 7,805,000	Broadcom Corp / Broadcom Cayman Finance Ltd 3.875% 15/1/2027	7,776,523	0.08	USD 11,623,000	Capital One Financial Corp 3.9% 29/1/2024	12,332,433	0.13
USD 6,245,000	Broadcom Inc '144A' 3.125% 15/4/2021	6,292,682	0.06	USD 1,515,000	Capitol Investment Merger Sub 2 LLC '144A' 10% 1/8/2024	1,571,812	0.02
USD 6,540,000	Broadcom Inc '144A' 3.625% 15/10/2024	6,644,214	0.07	USD 2,959,000	Carlson Travel Inc '144A' 6.75% 15/12/2023	3,010,782	0.03
USD 4,440,000	Broadcom Inc '144A' 4.75% 15/4/2029	4,682,741	0.05	USD 210,000	Carlson Travel Inc '144A' 9.5% 15/12/2024	211,050	0.00
USD 6,239,000	Brun E&P Partners LLC '144A' 8.875% 1/8/2023	4,484,281	0.05	USD 2,260,000	Carlyle Global Market Strategies CLO 2013-2 Ltd 'Series 2013-2A AR' '144A' FRN 18/1/2029	2,251,598	0.02
USD 4,430,000	Buckeye Tobacco Settlement Financing Authority 5.875% 1/6/2047	4,452,172	0.05	USD 2,020,000	Carlyle Global Market Strategies CLO 2014-1 Ltd 'Series 2014-1A A1R2' '144A' FRN 17/4/2031	1,999,800	0.02
USD 203,000	Builders FirstSource Inc '144A' 5.625% 1/9/2024	212,643	0.00	USD 250,000	Carlyle Global Market Strategies CLO 2015-2 Ltd 'Series 2015-2A CR' '144A' FRN 27/4/2027	246,545	0.00
USD 1,060,000	Burlington Northern Santa Fe LLC 3.55% 15/2/2050	1,165,163	0.01	USD 250,000	Carlyle Global Market Strategies CLO 2015-2 Ltd 'Series 2015-2A DR' '144A' FRN 27/4/2027	239,391	0.00
USD 2,810,000	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 A2' '144A' 3.454% 10/3/2033	3,009,686	0.03	USD 2,630,000	Carlyle Global Market Strategies CLO 2015-3 Ltd 'Series 2015-3A A2R' '144A' FRN 28/7/2028	2,621,208	0.03

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USD 331,348	Carlyle Global Market Strategies CLO 2015-4 Ltd 'Series 2015-4A SBB1' '144A' FRN 20/7/2032	327,351	0.00	USD 1,600,000	Cedar Funding II CLO Ltd 'Series 2013-1A BR' '144A' FRN 9/6/2030	1,594,253	0.02
USD 4,750,000	CARLYLE US CLO 2017-4 Ltd 'Series 2017-4A A1' '144A' FRN 15/1/2030	4,736,293	0.05	USD 1,290,000	Cedar Funding IX CLO Ltd 'Series 2018-9A A1' '144A' FRN 20/4/2031	1,276,836	0.01
USD 4,787,000	Carpenter Technology Corp 4.45% 1/3/2023	4,903,519	0.05	USD 580,000	Cedar Funding IX CLO Ltd 'Series 2018-9A E' '144A' FRN 20/4/2031	515,805	0.01
USD 1,885,000	Carrington Mortgage Loan Trust Series 2006-FRE1 'Series 2006-FRE1 A4' FRN 25/4/2036	1,604,745	0.02	USD 5,620,000	Cedar Funding VI CLO Ltd 'Series 2016-6A AR' '144A' FRN 20/10/2028	5,613,573	0.06
USD 2,587,160	Carrington Mortgage Loan Trust Series 2006-FRE2 'Series 2006-FRE2 A5' FRN 25/3/2035	2,017,899	0.02	USD 1,200,000	Cedar Funding VI CLO Ltd 'Series 2016-6A DR' '144A' FRN 20/10/2028	1,171,632	0.01
USD 978,371	Carrington Mortgage Loan Trust Series 2006-FRE2 'Series 2006-FRE2 A2' FRN 25/10/2036	767,109	0.01	USD 9,480,000	Cedar Funding VIII Clo Ltd 'Series 2017-8A A1' '144A' FRN 17/10/2030	9,481,691	0.10
USD 2,784,926	Carrington Mortgage Loan Trust Series 2006-FRE2 'Series 2006-FRE2 A3' FRN 25/10/2036	2,194,974	0.02	USD 580,000	Cedar Funding VIII Clo Ltd 'Series 2017-8A B' '144A' FRN 17/10/2030	573,875	0.01
USD 490,000	Carrington Mortgage Loan Trust Series 2006-NC1 'Series 2006-NC1 M2' FRN 25/1/2036	380,483	0.00	USD 6,995,000	Celgene Corp (Restricted) 3.875% 15/8/2025	7,583,962	0.08
USD 876,231	Carrington Mortgage Loan Trust Series 2006-NC4 'Series 2006-NC4 A3' FRN 25/10/2036	817,223	0.01	EUR 100,000	CEMEX Finance LLC 4.625% 15/6/2024	116,262	0.00
USD 1,442,589	Carrington Mortgage Loan Trust Series 2006-NC5 'Series 2006-NC5 A3' FRN 25/1/2037	1,197,289	0.01	USD 3,400,000	Cent CLO 17 Ltd '144A' FRN 30/4/2031	3,362,355	0.03
USD 1,690,000	Carrington Mortgage Loan Trust Series 2007-RFC1 'Series 2007-RFC1 A4' FRN 25/10/2036	1,166,746	0.01	USD 5,200,000	Cent CLO 24 Ltd 'Series 2015-24A A1R' '144A' FRN 15/10/2026	5,199,212	0.05
USD 1,044,000	Carizzo Oil & Gas Inc 6.25% 15/4/2023*	1,003,806	0.01	USD 11,178,000	Centennial Resource Production LLC '144A' 5.375% 15/1/2026	10,702,935	0.11
USD 7,500,000	CBAM 2017-1 Ltd 'Series 2017-1A A1' '144A' FRN 20/7/2030	7,475,630	0.08	USD 5,433,000	Centennial Resource Production LLC '144A' 6.875% 1/4/2027	5,460,165	0.06
USD 780,000	CBAM 2017-2 Ltd 'Series 2017-2A B1' '144A' FRN 17/10/2029	779,205	0.01	USD 4,350,000	CenterPoint Energy Inc 3.85% 1/2/2024	4,623,597	0.05
USD 250,000	CBAM 2017-3 Ltd 'Series 2017-3A B1' '144A' FRN 17/10/2029	247,715	0.00	USD 1,650,000	Central Puget Sound Regional Transit Authority 5% 1/11/2050	1,957,065	0.02
USD 390,000	CBAM 2018-6 Ltd 'Series 2018-6A A' '144A' FRN 15/7/2031	389,334	0.00	USD 740,000	Central Texas Regional Mobility Authority 5% 1/1/2045	847,507	0.01
USD 640,000	CBAM 2018-6 Ltd 'Series 2018-6A B1' '144A' FRN 15/7/2031	628,917	0.01	USD 740,000	Central Texas Regional Mobility Authority 5% 1/1/2046	854,256	0.01
USD 276,000	CCO Holdings LLC / CCO Holdings Capital Corp 5.125% 15/2/2023	281,175	0.00	USD 10,321,000	Century Communities Inc '144A' 6.75% 1/6/2027	10,966,063	0.11
USD 275,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.125% 1/5/2023	281,875	0.00	USD 5,430,000	CFCRE Commercial Mortgage Trust 2016-C3 'Series 2016-C3 XD' '144A' FRN 10/1/2048	520,737	0.01
USD 138,000	CCO Holdings LLC / CCO Holdings Capital Corp 5.75% 15/1/2024	141,622	0.00	USD 2,497,000	CFCRE Commercial Mortgage Trust 2016-C4 'Series 2016-C4 C' FRN 10/5/2058	2,733,560	0.03
USD 530,000	CCRESG Commercial Mortgage Trust 2016-HEAT 'Series 2016-HEAT D' '144A' FRN 10/4/2029	545,039	0.01	USD 5,439,000	CFCRE Commercial Mortgage Trust 2016-C4 'Series 2016-C4 XB' FRN 10/5/2058	247,529	0.00
USD 16,000,000	CCRESG Commercial Mortgage Trust 2016-HEAT 'Series 2016-HEAT X' '144A' FRN 10/4/2029	265,069	0.00	USD 1,080,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018-TAN C' '144A' 5.295% 15/2/2033	1,162,438	0.01
USD 1,072,865	CD 2006-CD3 Mortgage Trust 'Series 2006-CD3 AM' 5.648% 15/10/2048	1,116,069	0.01	USD 3,990,000	CGBAM Commercial Mortgage Trust 2015-SMRT 'Series 2015-SMRT E' '144A' FRN 10/4/2028	4,011,426	0.04
USD 1,724,000	CDK Global Inc 3.8% 15/10/2019	1,726,155	0.02	USD 2,500,000	CGDBB Commercial Mortgage Trust 2017-BIOC 'Series 2017-BIOC A' '144A' FRN 15/7/2032	2,502,320	0.03
USD 1,157,000	CDK Global Inc 5% 15/10/2024	1,220,635	0.01	USD 3,350,000	CGDBB Commercial Mortgage Trust 2017-BIOC 'Series 2017-BIOC D' '144A' FRN 15/7/2032	3,353,423	0.03
USD 500,000	CDO Repack SPC Ltd 'Series 2006-CLF1 D1' '144A' 20/5/2030 (Zero Coupon)	534,200	0.01	USD 6,510,000	CGDBB Commercial Mortgage Trust 2017-BIOC 'Series 2017-BIOC E' '144A' FRN 15/7/2032	6,518,147	0.07
USD 516,000	Cedar Funding II CLO Ltd 'Series 2013-1A A1R' '144A' FRN 9/6/2030	516,060	0.01	USD 188,000	Charter Communications Operating LLC / Charter Communications Operating Capital FRN 1/2/2024	191,042	0.00

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USD 11,161,000	Charter Communications Operating LLC / Charter Communications Operating Capital 4.908% 23/7/2025	12,322,564	0.13	USD 1,000,000	CIFC Funding 2017-II Ltd 'Series 2017-2A A' '144A' FRN 20/4/2030	1,000,173	0.01
USD 2,030,000	Charter Communications Operating LLC / Charter Communications Operating Capital 5.05% 30/3/2029	2,294,570	0.02	USD 2,395,000	Cigna Corp 3.75% 15/7/2023	2,517,394	0.03
USD 12,967,970	Chase Mortgage Finance Trust Series 2007-S6 'Series 2007-S6 1A1' 6% 25/12/2037	9,600,528	0.10	USD 2,174,000	Cigna Corp 4.125% 15/11/2025	2,358,613	0.02
USD 9,623,000	Cheniere Corpus Christi Holdings LLC 5.125% 30/6/2027	10,705,588	0.11	USD 1,300,000	Cigna Corp 4.375% 15/10/2028	1,453,895	0.02
USD 1,373,000	Cheniere Corpus Christi Holdings LLC 5.875% 31/3/2025	1,541,193	0.02	USD 866,000	Cigna Corp 4.9% 15/12/2048	1,028,719	0.01
USD 9,613,000	Cheniere Corpus Christi Holdings LLC 7% 30/6/2024	11,127,048	0.11	USD 759,000	Citgo Holding Inc '144A' 9.25% 1/8/2024	805,489	0.01
USD 15,169,532	Cheniere Energy Inc '144A' 4.875% 28/5/2021	15,372,978	0.16	USD 1,952,293	Citicorp Mortgage Securities Trust Series 2007-9 'Series 2007-9 1A1' 6.25% 25/12/2037	1,758,257	0.02
USD 5,849,000	Cheniere Energy Partners LP 5.25% 1/10/2025	6,082,960	0.06	USD 2,359,554	Citicorp Mortgage Securities Trust Series 2008-2 'Series 2008-2 1A1' 6.5% 25/6/2038	2,075,200	0.02
USD 380,000	Cheniere Energy Partners LP 5.625% 1/10/2026	401,850	0.00	USD 2,290,000	Citicorp Residential Mortgage Trust Series 2007-2 (Step-up coupon) 'Series 2007-2 M1' 5.015% 25/6/2037	2,270,279	0.02
USD 730,000	Chesapeake Bay Bridge & Tunnel District 5% 1/7/2041	877,511	0.01	USD 1,700,000	Citigroup Commercial Mortgage Trust 2014-GC19 'Series 2014-GC19 C' FRN 10/3/2047	1,854,745	0.02
USD 575,000	Chesapeake Bay Bridge & Tunnel District 5% 1/7/2051	667,750	0.01	USD 4,250,000	Citigroup Commercial Mortgage Trust 2015-GC27 'Series 2015-GC27 C' FRN 10/2/2048	4,431,820	0.05
USD 238,000	Chesapeake Energy Corp 6.125% 15/2/2021	224,910	0.00	USD 300,000	Citigroup Commercial Mortgage Trust 2015-SHP2 'Series 2015-SHP2 F' '144A' FRN 15/7/2027	307,246	0.00
USD 6,298,000	Chesapeake Energy Corp 6.625% 15/8/2020	6,345,235	0.07	USD 1,190,000	Citigroup Commercial Mortgage Trust 2016-C1 'Series 2016-C1 C' FRN 10/5/2049	1,333,998	0.01
USD 2,649,444	CHL Mortgage Pass-Through Trust 2006-OA4 'Series 2006-OA4 A1' FRN 25/4/2046	1,299,611	0.01	USD 100,000	Citigroup Commercial Mortgage Trust 2016-P3 'Series 2016-P3 C' FRN 15/4/2049	110,466	0.00
USD 627,493	CHL Mortgage Pass-Through Trust 2006-OA5 'Series 2006-OA5 3A1' FRN 25/4/2046	598,364	0.01	USD 308,983	Citigroup Commercial Mortgage Trust 2016-P3 'Series 2016-P3 D' '144A' FRN 15/4/2049	277,514	0.00
USD 7,349,904	CHL Mortgage Pass-Through Trust 2007-15 'Series 2007-15 2A2' 6.5% 25/9/2037	5,408,828	0.06	USD 2,929,000	Citigroup Inc FRN 24/4/2025	3,058,542	0.03
USD 250,000	CIFC Funding 2013-I Ltd 'Series 2013-1A A2R' '144A' FRN 16/7/2030	249,497	0.00	USD 430,000	Citigroup Inc FRN 10/1/2028	466,041	0.01
USD 11,000,000	CIFC Funding 2013-II Ltd 'Series 2013-2A A1LR' '144A' FRN 18/10/2030	10,973,562	0.11	USD 11,171,000	Citigroup Inc FRN 23/4/2029	12,333,829	0.13
USD 250,000	CIFC Funding 2014 Ltd 'Series 2014-1A A1R2' '144A' FRN 18/1/2031	247,375	0.00	USD 280,000	Citigroup Inc 3.3% 27/4/2025	296,024	0.00
USD 12,650,000	Cifc Funding 2014-IV-R Ltd 'Series 2014-4RA A1A' '144A' FRN 17/10/2030	12,640,454	0.13	USD 6,180,000	Citigroup Inc 4.45% 29/9/2027	6,821,790	0.07
USD 395,000	Cifc Funding 2014-IV-R Ltd 'Series 2014-4RA A2' '144A' FRN 17/10/2030	392,105	0.00	USD 5,623,152	Citigroup Mortgage Loan Trust 2007-AHL2 'Series 2007-AHL2 A3B' FRN 25/5/2037	4,141,381	0.04
USD 941,294	CIFC Funding 2015-II Ltd 'Series 2015-2A AR' '144A' FRN 15/4/2027	939,518	0.01	USD 1,927,594	Citigroup Mortgage Loan Trust 2007-AHL2 'Series 2007-AHL2 A3C' FRN 25/5/2037	1,433,393	0.01
USD 1,940,000	CIFC Funding 2015-II Ltd 'Series 2015-2A CR' '144A' FRN 15/4/2027	1,924,007	0.02	USD 2,791,000	Citigroup Mortgage Loan Trust 2007-WFH2 'Series 2007-WFH2 M3' FRN 25/3/2037	2,666,515	0.03
USD 940,000	CIFC Funding 2016-I Ltd 'Series 2016-1A B' '144A' FRN 21/10/2028	939,442	0.01	USD 2,610,000	Citigroup Mortgage Loan Trust Inc 'Series 2006-WFH4 M3' FRN 25/11/2036	2,317,802	0.02
USD 3,780,000	CIFC Funding 2017-I Ltd 'Series 2017-1A B' '144A' FRN 23/4/2029	3,771,190	0.04	USD 2,700,000	City & County of Denver CO 5% 1/8/2044	3,242,984	0.03
USD 2,730,000	CIFC Funding 2017-I Ltd 'Series 2017-1A C' '144A' FRN 23/4/2029	2,733,084	0.03	USD 840,000	City of Atlanta GA Water & Wastewater Revenue 5% 1/11/2040	994,371	0.01
				USD 3,280,000	City of Aurora CO Water Revenue 5% 1/8/2041	3,978,427	0.04
				USD 3,170,000	City of Aurora CO Water Revenue 5% 1/8/2046	3,810,182	0.04
				USD 1,560,000	City of Austin TX Water & Wastewater System Revenue 5% 15/11/2043	1,798,290	0.02
				USD 3,475,000	City of New York NY 2.85% 1/8/2031	3,629,881	0.04
				USD 5,715,000	City of New York NY 2.9% 1/8/2032	5,987,120	0.06
				USD 4,515,000	City of New York NY 6.271% 1/12/2037	6,471,146	0.07

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USD 500,000	City of Philadelphia PA Airport Revenue 5% 1/7/2042	597,760	0.01	USD 116,665,000	COMM 2016-667M Mortgage Trust 'Series 2016-667M XA' '144A' FRN 10/10/2036	594,992	0.01
USD 1,105,000	City of Riverside CA Electric Revenue 7.605% 1/10/2040	1,861,566	0.02	USD 740,000	COMM 2017-COR2 Mortgage Trust 'Series 2017-COR2 D' '144A' 3% 10/9/2050	689,321	0.01
USD 800,000	City of San Antonio TX Electric & Gas Systems Revenue 5% 1/2/2048	889,224	0.01	USD 3,050,000	COMM 2018-COR3 Mortgage Trust 'Series 2018-COR3 XD' '144A' FRN 10/5/2051	389,546	0.00
USD 216,000	Clear Channel Worldwide Holdings Inc '144A' 5.125% 15/8/2027	226,260	0.00	USD 3,747,000	Commercial Metals Co 4.875% 15/5/2023	3,868,777	0.04
USD 1,375,000	Clear Creek CLO 'Series 2015-1A ER' '144A' FRN 20/10/2030	1,270,423	0.01	USD 5,416,000	Commercial Metals Co 5.375% 15/7/2027	5,416,000	0.06
USD 522,000	CLNS Trust 2017-IKPR 'Series 2017-IKPR E' '144A' FRN 11/6/2032	524,238	0.01	USD 1,634,000	Commercial Metals Co 5.75% 15/4/2026	1,678,935	0.02
USD 720,000	Colorado Health Facilities Authority 5.25% 1/2/2031	760,568	0.01	USD 54,363	Commercial Mortgage Trust 2006-GG7 'Series 2006-GG7 AM' FRN 10/7/2038	54,733	0.00
USD 2,590,000	Comcast Corp 3.95% 15/10/2025	2,838,106	0.03	USD 2,464,000	CommonSpirit Health 3.347% 1/10/2029	2,542,747	0.03
USD 3,720,000	Comcast Corp 3.999% 1/11/2049	4,197,203	0.04	USD 1,627,000	CommonSpirit Health 4.187% 1/10/2049	1,739,799	0.02
USD 45,000	Comcast Corp 4% 1/3/2048	50,945	0.00	USD 1,285,000	CommonSpirit Health 4.35% 1/11/2042	1,388,993	0.01
USD 2,560,000	Comcast Corp 4.15% 15/10/2028	2,903,180	0.03	USD 7,775,000	Commonwealth Financing Authority 3.807% 1/6/2041	9,013,635	0.09
USD 1,425,000	Comcast Corp 4.25% 15/10/2030	1,659,181	0.02	USD 2,100,000	Commonwealth Financing Authority 3.864% 1/6/2038	2,386,839	0.02
USD 1,795,000	Comcast Corp 4.95% 15/10/2058	2,334,401	0.02	USD 1,455,000	Commonwealth Financing Authority 4.144% 1/6/2038*	1,719,141	0.02
USD 319,871	COMM 2005-C6 Mortgage Trust 'Series 2005-C6 F' '144A' FRN 10/6/2044	326,005	0.00	USD 4,710,000	Commonwealth of Puerto Rico 8% 1/7/2035	2,625,825	0.03
USD 100,000	COMM 2013-300P Mortgage Trust 'Series 2013-300P D' '144A' FRN 10/8/2030	105,811	0.00	USD 2,000,000	CommScope Inc '144A' 5.5% 1/3/2024	2,045,000	0.02
USD 640,000	COMM 2013-GAM 'Series 2013-GAM A2' '144A' 3.367% 10/2/2028	645,960	0.01	USD 1,000,000	CommScope Inc '144A' 5.5% 15/6/2024	947,500	0.01
USD 1,740,000	COMM 2013-WWP Mortgage Trust 'Series 2013-WWP D' '144A' 3.898% 10/3/2031	1,855,418	0.02	USD 1,815,000	CommScope Inc '144A' 6% 1/3/2026	1,851,300	0.02
USD 1,500,000	COMM 2014-CCRE15 Mortgage Trust 'Series 2014-CR15 C' FRN 10/2/2047	1,637,408	0.02	USD 1,000,000	CommScope Inc '144A' 8.25% 1/3/2027	983,750	0.01
USD 1,314,000	COMM 2014-UBS4 Mortgage Trust 'Series 2014-UBS4 C' FRN 10/8/2047	1,384,036	0.01	USD 1,400,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	1,604,330	0.02
USD 210,000	COMM 2015-CCRE23 Mortgage Trust 'Series 2015-CR23 CMC' '144A' FRN 10/5/2048	211,347	0.00	USD 2,075,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	2,379,070	0.02
USD 2,340,000	COMM 2015-CCRE23 Mortgage Trust 'Series 2015-CR23 CMD' '144A' FRN 10/5/2048	2,343,176	0.02	USD 1,630,850	Conseco Finance Corp 'Series 1997-3 M1' FRN 15/3/2028	1,647,411	0.02
USD 1,950,000	COMM 2015-CCRE23 Mortgage Trust 'Series 2015-CR23 CME' '144A' FRN 10/5/2048	1,948,470	0.02	USD 953,096	Conseco Finance Corp 'Series 1997-6 M1' FRN 15/1/2029	976,395	0.01
USD 880,000	COMM 2015-CCRE25 Mortgage Trust 'Series 2015-CR25 C' FRN 10/8/2048	935,632	0.01	USD 1,339,657	Conseco Finance Corp 'Series 1999-5 A5' FRN 1/3/2030	986,674	0.01
USD 7,989,284	COMM 2015-CCRE25 Mortgage Trust 'Series 2015-CR25 XA' FRN 10/8/2048	328,049	0.00	USD 980,320	Conseco Finance Corp 'Series 1999-5 A6' FRN 1/3/2030	697,670	0.01
USD 1,860,000	COMM 2015-LC19 Mortgage Trust 'Series 2015-LC19 C' FRN 10/2/2048	1,985,775	0.02	USD 285,088	Conseco Finance Corp 'Series 1998-4 M1' FRN 1/4/2030	265,960	0.00
USD 1,536,000	COMM 2015-LC19 Mortgage Trust 'Series 2015-LC19 D' '144A' FRN 10/2/2048	1,439,777	0.02	USD 698,262	Conseco Finance Corp 'Series 1998-6 M1' FRN 1/6/2030	675,527	0.01
USD 1,500,000	COMM 2015-LC21 Mortgage Trust 'Series 2015-LC21 C' FRN 10/7/2048	1,598,502	0.02	USD 2,117,920	Conseco Finance Corp 'Series 1998-8 M1' FRN 1/9/2030	1,920,905	0.02
USD 1,380,000	COMM 2015-LC23 Mortgage Trust 'Series 2015-LC23 A4' 3.774% 10/10/2048	1,509,754	0.02	USD 888,963	Conseco Finance Corp 'Series 1998-8 A1' 6.28% 1/9/2030	948,784	0.01
USD 1,100,000	COMM 2016-667M Mortgage Trust 'Series 2016-667M D' '144A' FRN 10/10/2036	1,126,775	0.01	USD 1,323,631	Conseco Finance Securitizations Corp 'Series 2000-1 A5' FRN 1/9/2029	587,983	0.01
				USD 1,653,836	Conseco Finance Securitizations Corp 'Series 2000-4 A6' FRN 1/5/2032	719,686	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 1,915,218	Conseco Finance Securitizations Corp 'Series 2000-5 A6' 7.96% 1/5/2031	1,062,786	0.01	USD 1,560,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2040	1,888,045	0.02
USD 4,611,852	Conseco Finance Securitizations Corp 'Series 2000-4 A5' 7.97% 1/5/2032	1,925,531	0.02	USD 2,810,000	Cox Communications Inc '144A' 3.25% 15/12/2022	2,887,581	0.03
USD 3,485,723	Conseco Finance Securitizations Corp 'Series 2000-5 A7' 8.2% 1/5/2031	1,988,803	0.02	USD 1,491,000	Cox Communications Inc '144A' 3.5% 15/8/2027	1,568,209	0.02
USD 143	Continental Airlines 2000-1 Class B Pass Through Trust 8.388% 1/11/2020	149	0.00	USD 935,573	Credit Suisse ABS Repackaging Trust 2013-A 'Series 2013-A B' '144A' 2.5% 25/1/2030	914,856	0.01
USD 5,106,000	Continental Resources Inc/OK 5% 15/9/2022	5,147,404	0.05	USD 31,016	Credit Suisse First Boston Mortgage Securities Corp 'Series 2005-C3 C' FRN 15/7/2037	30,909	0.00
USD 890,000	Contra Costa Community College District 6.504% 1/8/2034	1,240,949	0.01	USD 9,103	Credit Suisse First Boston Mortgage Securities Corp 'Series 2005-C2 AMFX' 4.877% 15/4/2037	9,118	0.00
USD 8,992,000	Core Industrial Trust 2015-CALW 'Series 2015-CALW G' '144A' FRN 10/2/2034	9,090,328	0.09	USD 7,509,583	Credit Suisse Mortgage Capital Certificates 'Series 2009-12R 3A1' '144A' 6.5% 27/10/2037	4,335,738	0.04
USD 2,480,000	Core Industrial Trust 2015-TEXW 'Series 2015-TEXW D' '144A' FRN 10/2/2034	2,574,530	0.03	USD 2,161,359	Credit-Based Asset Servicing & Securitization LLC 'Series 2007-CB6 A4' '144A' FRN 25/7/2037	1,485,242	0.02
USD 1,269,000	Core Industrial Trust 2015-TEXW 'Series 2015-TEXW E' '144A' FRN 10/2/2034	1,310,685	0.01	USD 395,153	Credit-Based Asset Servicing & Securitization LLC (Step-up coupon) 'Series 2006-CB2 AF4' 3.43% 25/12/2036	364,479	0.00
USD 3,140,000	Core Industrial Trust 2015-TEXW 'Series 2015-TEXW F' '144A' FRN 10/2/2034	3,226,031	0.03	USD 3,808,315	Credit-Based Asset Servicing & Securitization LLC (Step-up coupon) 'Series 2006-SL1 A2' '144A' 6.056% 25/9/2036	555,162	0.01
USD 13,239,906	Core Industrial Trust 2015-TEXW 'Series 2015-TEXW XA' '144A' FRN 10/2/2034	204,689	0.00	USD 705,000	Credit-Based Asset Servicing & Securitization LLC (Step-up coupon) 'Series 2006-MH1 B1' '144A' 6.25% 25/10/2036	735,489	0.01
USD 424,000	Core Industrial Trust 2015-WEST 'Series 2015-WEST E' '144A' FRN 10/2/2037	454,452	0.00	USD 1,895,000	Crown Castle International Corp 3.1% 15/11/2029	1,937,183	0.02
USD 27,146,221	Core Industrial Trust 2015-WEST 'Series 2015-WEST XA' '144A' FRN 10/2/2037	1,259,313	0.01	USD 12,087,000	Crown Castle International Corp 3.65% 1/9/2027	12,880,860	0.13
EUR 200,000	Coty Inc 4% 15/4/2023	220,149	0.00	USD 1,080,000	Crown Castle International Corp 4.3% 15/2/2029	1,210,117	0.01
USD 4,800,000	Countrywide Asset-Backed Certificates 'Series 2006-BC4 M1' FRN 25/11/2036	4,228,208	0.04	USD 2,983,000	CrownRock LP / CrownRock Finance Inc '144A' 5.625% 15/10/2025	2,949,441	0.03
USD 1,331,769	Countrywide Asset-Backed Certificates (Step-up coupon) 'Series 2006-S3 A4' 6.634% 25/1/2029	1,440,715	0.02	USD 19,163,000	CSAIL 2017-CX10 Commercial Mortgage Trust FRN 15/11/2027	321,417	0.00
USD 540,000	County of Clark Department of Aviation 5% 1/7/2032	708,844	0.01	USD 830,000	CSAIL 2018-C14 Commercial Mortgage Trust 'Series 2018-C14 C' FRN 15/11/2051	948,213	0.01
USD 540,000	County of Clark Department of Aviation 5% 1/7/2033	707,022	0.01	USD 4,898,000	CSC Holdings LLC '144A' 5.375% 15/7/2023	5,038,817	0.05
USD 1,140,000	County of Clark Department of Aviation 5% 1/7/2035	1,481,327	0.02	USD 329,000	CSC Holdings LLC '144A' 5.375% 1/2/2028	350,796	0.00
USD 970,000	County of Clark Department of Aviation 5% 1/7/2041	1,235,693	0.01	USD 492,000	CSC Holdings LLC '144A' 5.5% 15/5/2026	520,597	0.01
USD 1,930,000	County of Clark Department of Aviation 5% 1/7/2042	2,456,012	0.03	USD 553,000	CSC Holdings LLC '144A' 5.5% 15/4/2027	593,093	0.01
USD 1,670,000	County of King WA Sewer Revenue 5% 1/7/2047	1,932,474	0.02	USD 675,000	CSC Holdings LLC '144A' 6.5% 1/2/2029	754,734	0.01
USD 3,560,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	3,596,846	0.04	USD 5,781,000	CSC Holdings LLC '144A' 6.625% 15/10/2025	6,212,899	0.06
USD 455,000	County of Miami-Dade FL Aviation Revenue 3.354% 1/10/2029	495,402	0.01	USD 8,739,000	CSC Holdings LLC '144A' 10.875% 15/10/2025	9,935,151	0.10
USD 835,000	County of Miami-Dade FL Aviation Revenue 3.454% 1/10/2030	913,252	0.01	USD 1,051,781	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 'Series 2005-10 10A1' FRN 25/11/2035	328,809	0.00
USD 780,000	County of Miami-Dade FL Aviation Revenue 3.504% 1/10/2031	854,548	0.01	USD 122,260,000	CSMC 2014-USA OA LLC 'Series 2014-USA X2' '144A' FRN 15/9/2037	558,728	0.01
USD 1,545,000	County of Miami-Dade FL Aviation Revenue 4.062% 1/10/2031	1,770,176	0.02				
USD 1,810,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2038	2,114,080	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 770,000	CSMC 2017-TIME 'Series 2017-TIME A' '144A' 3.646% 13/11/2039	847,440	0.01	USD 211,187	CWABS Asset-Backed Certificates Trust 2006-11 'Series 2006-11 3AV2' FRN 25/9/2046	208,650	0.00
USD 9,610,457	CSMC 2018-RPL8 Trust 'Series 2018-RPL8 A1' '144A' FRN 25/7/2058	9,773,352	0.10	USD 736,723	CWABS Revolving Home Equity Loan Trust Series 2004-U 'Series 2004-U 2A' FRN 15/3/2034	707,555	0.01
USD 2,130,050	CSMC Mortgage-Backed Trust 2007-5 'Series 2007-5 1A11' FRN 25/8/2037	1,749,982	0.02	USD 52,499	CWHEQ Home Equity Loan Trust Series 2006-S2 'Series 2006-S2 A3' 5.841% 25/7/2027	130,586	0.00
USD 1,814,681	CSMC Series 2009-5R 'Series 2009-5R 4A4' '144A' FRN 25/6/2036	1,689,444	0.02	USD 583,555	CWHEQ Home Equity Loan Trust Series 2006-S5 'Series 2006-S5 A5' 6.155% 25/6/2035	641,305	0.01
USD 3,321,384	CSMC Series 2014-11R 'Series 2014-11R 16A1' '144A' FRN 27/9/2047	3,271,645	0.03	USD 6,436,462	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 'Series 2006-RES 5B1A' '144A' FRN 15/5/2035	6,125,366	0.06
USD 858,624	CSMC Series 2014-4R 'Series 2014-4R 16A3' '144A' FRN 27/2/2036	824,716	0.01	USD 220,239	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 'Series 2006-RES 5B1B' '144A' FRN 15/5/2035	212,013	0.00
USD 1,402,896	CSMC Series 2014-9R 'Series 2014-9R 9A1' '144A' FRN 27/8/2036	1,280,959	0.01	USD 1,019,859	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 'Series 2006-RES 5F1A' '144A' FRN 15/12/2035	1,011,360	0.01
USD 1,650,000	CSMC Series 2015-4R 'Series 2015-4R 1A4' '144A' FRN 27/10/2036	1,175,561	0.01	USD 670,755	CWHEQ Revolving Home Equity Loan Trust Series 2005-B 'Series 2005-B 2A' FRN 15/5/2035	653,090	0.01
USD 570,000	CSMC Series 2015-4R 'Series 2015-4R 1A2' '144A' FRN 27/11/2036	565,777	0.01	USD 3,008,839	CWHEQ Revolving Home Equity Loan Trust Series 2006-C 'Series 2006-C 2A' FRN 15/5/2036	2,937,132	0.03
USD 142,330	CSMC Series 2015-6R 'Series 2015-6R 5A1' '144A' FRN 27/3/2036	142,167	0.00	USD 1,577,807	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 'Series 2006-H 1A' FRN 15/11/2036	1,351,093	0.01
USD 2,708,147	CSMC Series 2015-6R 'Series 2015-6R 5A2' '144A' FRN 27/3/2036	2,125,895	0.02	USD 1,460,000	Dallas Area Rapid Transit 5% 1/12/2041	1,735,049	0.02
USD 879,000	CSMC Trust 2017-CHOP 'Series 2017-CHOP E' '144A' FRN 15/7/2032	882,059	0.01	USD 1,970,000	Dallas Area Rapid Transit 5% 1/12/2046	2,328,392	0.02
USD 790,000	CSMC Trust 2017-PFHP 'Series 2017-PFHP A' '144A' FRN 15/12/2030	790,625	0.01	USD 1,530,000	Dallas/Fort Worth International Airport 3.144% 1/11/2045	1,607,571	0.02
USD 1,214,000	CSWF 2018-TOP 'Series 2018-TOP A' '144A' FRN 15/8/2035	1,217,716	0.01	USD 340,000	Dallas/Fort Worth International Airport 5% 1/11/2043	354,807	0.00
USD 530,000	Cumberland Park CLO Ltd 'Series 2015-2A CR' '144A' FRN 20/7/2028	520,944	0.01	USD 2,664,000	Danaher Corp 3.35% 15/9/2025	2,847,061	0.03
USD 333,500	Cumberland Park CLO Ltd 'Series 2015-2A ER' '144A' FRN 20/7/2028	323,485	0.00	USD 2,150,000	DaVita Inc 5.75% 15/8/2022	2,173,220	0.02
USD 633,163	Cutwater 2014-I Ltd 'Series 2014-1A A1AR' '144A' FRN 15/7/2026	633,249	0.01	USD 4,600,000	DBJPM 17-C6 Mortgage Trust 'Series 2017-C6 XD' FRN 10/6/2050	283,682	0.00
USD 300,748	CVP Cascade CLO-1 Ltd 'Series 2013-CLO1 A1R' '144A' FRN 16/1/2026	300,747	0.00	USD 900,000	DBUBS 2011-LC1 Mortgage Trust 'Series 2011-LC1A E' '144A' FRN 10/11/2046	933,761	0.01
USD 286,000	CVR Refining LLC / Coffeyville Finance Inc 6.5% 1/11/2022	290,290	0.00	USD 1,080,000	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK D' '144A' FRN 10/10/2034	1,122,955	0.01
USD 850,000	CVS Health Corp 2.625% 15/8/2024	856,690	0.01	USD 9,600,000	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK E' '144A' FRN 10/10/2034	9,781,824	0.10
USD 545,000	CVS Health Corp 3% 15/8/2026	551,211	0.01	USD 2,040,000	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK F' '144A' FRN 10/10/2034	2,050,273	0.02
USD 3,240,000	CVS Health Corp 3.5% 20/7/2022	3,356,600	0.03	USD 5,733,000	DCP Midstream Operating LP '144A' 5.35% 15/3/2020	5,816,129	0.06
USD 4,320,000	CVS Health Corp 3.7% 9/3/2023	4,513,491	0.05	USD 8,054,120	DCP Rights LLC 'Series 2014-1A-A' '144A' 5.463% 25/10/2044	8,414,415	0.09
USD 6,972,000	CVS Health Corp 4.1% 25/3/2025	7,457,162	0.08	USD 500,000	Deer Creek Clo Ltd 2017-1 'Series 2017-1A A' '144A' FRN 20/10/2030	496,679	0.01
USD 6,511,798	CWABS Asset-Backed Certificates Trust 2005-16 'Series 2005-16 1AF' FRN 25/4/2036	6,521,986	0.07	USD 500,000	Deer Creek Clo Ltd 2017-1 'Series 2017-1A E' '144A' FRN 20/10/2030	468,812	0.01
USD 1,392,799	CWABS Asset-Backed Certificates Trust 2005-16 'Series 2005-16 2AF3' FRN 25/5/2036	1,419,853	0.01	USD 2,370,000	Dell International LLC / EMC Corp '144A' 4.42% 15/6/2021	2,441,952	0.03
USD 5,183,901	CWABS Asset-Backed Certificates Trust 2005-17 (Step-up coupon) 'Series 2005-17 1AF4' 6.047% 25/5/2036	5,364,768	0.06				

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 411,000	Dell International LLC / EMC Corp '144A' 5.875% 15/6/2021	417,846	0.00	USD 1,010,000	DTE Energy Co 2.6% 15/6/2022	1,020,042	0.01
USD 3,324,000	Dell International LLC / EMC Corp '144A' 6.02% 15/6/2026	3,725,726	0.04	USD 1,070,000	DuBois Hospital Authority 5% 15/7/2043	1,272,979	0.01
USD 311,000	Dell International LLC / EMC Corp '144A' 7.125% 15/6/2024	327,862	0.00	USD 1,290,000	Duke Energy Corp 3.15% 15/8/2027	1,354,458	0.01
USD 108,976	Deutsche ALT-A Securities Inc ALT 'Series 2007-RS1 A2' '144A' FRN 27/11/2037	104,162	0.00	USD 3,190,000	Duke University 3.299% 1/10/2046	3,517,682	0.04
USD 7,895,352	Deutsche Alt-A Securities Mortgage Loan Trust Series 2007-0A4/DE 'Series 2007-0A4 A2A' FRN 25/8/2047	5,549,271	0.06	USD 750,000	Dun & Bradstreet Corp/The '144A' 10.25% 15/2/2027	822,188	0.01
USD 451,627	Deutsche Alt-B Securities Mortgage Loan Trust Series 2006-AB3 'Series 2006-AB3 A3' FRN 25/7/2036	427,473	0.00	USD 4,320,000	DuPont de Nemours Inc 4.205% 15/11/2023	4,641,866	0.05
USD 288,280	Deutsche Alt-B Securities Mortgage Loan Trust Series 2006-AB3 'Series 2006-AB3 A8' FRN 25/7/2036	272,894	0.00	USD 2,785,000	DuPont de Nemours Inc 4.493% 15/11/2025	3,090,857	0.03
USD 1,000,000	Dewolf Park Clo Ltd 'Series 2017-1A E' '144A' FRN 15/10/2030	950,850	0.01	USD 2,175,000	Dutchess County Local Development Corp 5% 1/7/2046	2,563,705	0.03
USD 2,727,000	Diamond Sports Group LLC / Diamond Sports Finance Co '144A' 5.375% 15/8/2026	2,871,940	0.03	USD 743,000	Elanco Animal Health Inc 3.912% 27/8/2021	757,181	0.01
USD 1,050,000	Diamond Sports Group LLC / Diamond Sports Finance Co '144A' 6.625% 15/8/2027	1,098,825	0.01	USD 1,118,000	Elanco Animal Health Inc 4.272% 28/8/2023	1,170,651	0.01
USD 5,699,000	Diamondback Energy Inc 4.75% 1/11/2024	5,905,589	0.06	USD 1,118,000	Elanco Animal Health Inc 4.9% 28/8/2028	1,209,059	0.01
USD 12,702,000	Diamondback Energy Inc 5.375% 31/5/2025	13,412,804	0.14	USD 225,000	Eldorado Resorts Inc 7% 1/8/2023	235,688	0.00
USD 2,347,000	Dignity Health 2.637% 1/11/2019	2,347,095	0.02	USD 500,000	Elevation CLO 2014-3 Ltd 'Series 2014-3A DR' '144A' FRN 15/10/2026	501,321	0.01
USD 1,340,000	Dignity Health 3.812% 1/11/2024	1,433,305	0.01	USD 960,000	Eleven Madison Trust 2015-11MD Mortgage Trust 'Series 2015-11MD A' '144A' FRN 10/9/2035	1,041,840	0.01
USD 2,050,000	Discover Financial Services 4.1% 9/2/2027	2,206,888	0.02	USD 260,000	EMC Corp 2.65% 1/6/2020	258,930	0.00
USD 2,285,000	Discovery Communications LLC 2.95% 20/3/2023	2,332,144	0.02	USD 560,000	Emerson Park CLO Ltd 'Series 2013-1A DR' '144A' FRN 15/7/2025	559,886	0.01
USD 265,000	DISH DBS Corp 7.875% 1/9/2019	265,000	0.00	USD 2,430,000	Endeavor Energy Resources LP / EER Finance Inc '144A' 5.5% 30/1/2026	2,536,313	0.03
USD 945,000	District of Columbia 5% 15/7/2034	1,119,712	0.01	USD 743,000	Endeavor Energy Resources LP / EER Finance Inc '144A' 5.75% 30/1/2028	782,008	0.01
USD 945,000	District of Columbia 5% 15/7/2035	1,115,936	0.01	USD 11,093,000	EnGen Corp 4.625% 1/9/2021	11,510,984	0.12
USD 929,000	Dominion Energy Inc (Step-up coupon) 2.715% 15/8/2021	936,522	0.01	USD 3,305,000	Energy Transfer Operating LP 4.25% 15/3/2023	3,471,480	0.04
USD 1,507,000	Dorchester Park CLO DAC 'Series 2015-1A BR' '144A' FRN 20/4/2028	1,489,749	0.02	USD 1,654,000	Energy Transfer Operating LP 4.5% 15/4/2024	1,773,839	0.02
USD 640,000	Dorchester Park CLO DAC 'Series 2015-1A CR' '144A' FRN 20/4/2028	631,896	0.01	USD 6,295,000	Energy Transfer Operating LP 5.25% 15/4/2029	7,223,682	0.07
USD 11,181,000	Dryden 53 CLO Ltd 'Series 2017-53A A' '144A' FRN 15/1/2031	11,142,015	0.11	USD 5,722,000	Energy Transfer Operating LP 6.25% 15/4/2049	7,094,442	0.07
USD 510,000	Dryden 55 CLO Ltd 'Series 2018-55A A1' '144A' FRN 15/4/2031	505,725	0.01	USD 4,743,000	Energy Transfer Operating LP 7.5% 15/10/2020	5,007,237	0.05
USD 250,000	Dryden Senior Loan Fund 'Series 2017-47A E' '144A' FRN 15/4/2028	235,874	0.00	USD 4,110,000	EnLink Midstream Partners LP FRN 15/12/2022 (Perpetual)	3,103,050	0.03
USD 6,250,000	Dryden XXV Senior Loan Fund 'Series 2012-25A ARR' '144A' FRN 15/10/2027	6,244,005	0.06	USD 1,860,000	Enterprise Products Operating LLC 3.125% 31/7/2029	1,928,237	0.02
USD 500,000	Dryden XXV Senior Loan Fund 'Series 2012-25A CRR' '144A' FRN 15/10/2027	494,049	0.01	USD 4,320,000	Enterprise Products Operating LLC 3.75% 15/2/2025	4,629,622	0.05
USD 530,000	Dryden XXVI Senior Loan Fund 'Series 2013-26A AR' '144A' FRN 15/4/2029	526,764	0.01	USD 6,787,000	Enterprise Products Operating LLC 3.9% 15/2/2024	7,258,146	0.07
USD 6,505,000	Dryden XXVIII Senior Loan Fund 'Series 2013-28A A1LR' '144A' FRN 15/8/2030	6,507,480	0.07	USD 3,865,000	Enterprise Products Operating LLC 4.15% 16/10/2028	4,298,956	0.04
				USD 724,000	Enterprise Products Operating LLC 4.2% 31/1/2050	788,639	0.01
				EUR 1,732,000	Equinix Inc 2.875% 15/3/2024	1,991,901	0.02
				EUR 785,000	Equinix Inc 2.875% 1/10/2025	903,316	0.01
				EUR 100,000	Equinix Inc 2.875% 1/2/2026	115,975	0.00
				USD 551,000	Equinix Inc 5.375% 1/1/2022	566,153	0.01
				USD 1,710,000	ERP Operating LP 2.5% 15/2/2030	1,721,440	0.02
				USD 5,072,000	ERP Operating LP 3% 1/7/2029	5,310,408	0.05
				USD 1,221,000	ERP Operating LP 3.25% 1/8/2027	1,304,012	0.01
				USD 1,217,000	ESH Hospitality Inc '144A' 5.25% 1/5/2025	1,259,595	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 3,543,335	Exantas Capital Corp 2018-RSO6 Ltd 'Series 2018-RSO6 A' '144A' FRN 15/6/2035	3,549,839	0.04	USD 159,957	Fannie Mae Pool 'BJ8784' 4% 1/2/2048	174,179	0.00
USD 2,705,000	Extraction Oil & Gas Inc '144A' 7.375% 15/5/2024	2,042,275	0.02	USD 1,772,911	Fannie Mae Pool 'BK4213' 4% 1/7/2048	1,889,972	0.02
USD 1,861,380	Fannie Mae Pool '890694' 4% 1/9/2045	2,011,202	0.02	USD 477,472	Fannie Mae Pool 'BM1068' 3.5% 1/1/2032	499,356	0.01
USD 168,962	Fannie Mae Pool '890751' 4% 1/9/2046	180,769	0.00	USD 4,602,173	Fannie Mae Pool 'BM1907' 4% 1/1/2046	5,014,272	0.05
USD 1,446,386	Fannie Mae Pool 'AB8742' 4% 1/3/2043	1,575,879	0.02	USD 14,144,347	Fannie Mae Pool 'BM4299' 3% 1/3/2030	14,542,833	0.15
USD 1,961,965	Fannie Mae Pool 'AB9076' 4% 1/4/2043	2,137,399	0.02	USD 25,452,789	Fannie Mae Pool 'BM4857' 4% 1/3/2048	27,716,154	0.28
USD 3,786,252	Fannie Mae Pool 'AE0625' 4% 1/12/2040	4,106,614	0.04	USD 5,317,045	Fannie Mae Pool 'BM4858' 4% 1/8/2048	5,789,890	0.06
USD 43,013	Fannie Mae Pool 'AL5624' 4.5% 1/8/2044	47,919	0.00	USD 16,251,399	Fannie Mae Pool 'BM4859' 4% 1/4/2048	17,547,813	0.18
USD 91,456	Fannie Mae Pool 'AL8195' 4.5% 1/2/2046	101,874	0.00	USD 44,420	Fannie Mae Pool 'BM4888' 4.5% 1/8/2048	49,440	0.00
USD 2,369,766	Fannie Mae Pool 'AL9276' 4% 1/9/2046	2,541,450	0.03	USD 23,905	Fannie Mae Pool 'BM4889' 4.5% 1/1/2047	25,972	0.00
USD 107,359	Fannie Mae Pool 'AL9281' 4.5% 1/9/2046	115,552	0.00	USD 5,868,242	Fannie Mae Pool 'BM5757' 4% 1/8/2048	6,335,426	0.07
USD 112,077	Fannie Mae Pool 'AL9520' 4% 1/2/2046	119,918	0.00	USD 2,071,507	Fannie Mae Pool 'BN7683' 4% 1/8/2049	2,214,940	0.02
USD 325,544	Fannie Mae Pool 'AL9980' 4% 1/2/2046	348,293	0.00	USD 1,065,472	Fannie Mae Pool 'BN7715' 3% 1/8/2034	1,095,690	0.01
USD 2,622,667	Fannie Mae Pool 'AP6347' 4% 1/9/2042	2,858,175	0.03	USD 884,128	Fannie Mae Pool 'BN7720' 3% 1/8/2034	907,180	0.01
USD 947,782	Fannie Mae Pool 'AS3707' 4% 1/11/2044	1,011,056	0.01	USD 278,013	Fannie Mae Pool 'BO1822' 3.5% 1/7/2034	288,621	0.00
USD 5,507,117	Fannie Mae Pool 'AS4067' 4% 1/12/2044	6,001,184	0.06	USD 843,750	Fannie Mae Pool 'BO1835' 3.5% 1/7/2034	887,930	0.01
USD 43,880	Fannie Mae Pool 'AS5848' 4.5% 1/9/2045	48,889	0.00	USD 662,918	Fannie Mae Pool 'BO1837' 3.5% 1/7/2034	698,041	0.01
USD 109,732	Fannie Mae Pool 'AS6016' 4% 1/10/2045	117,414	0.00	USD 10,688,378	Fannie Mae Pool 'BO1844' 3.5% 1/8/2049	11,221,117	0.12
USD 63,722	Fannie Mae Pool 'AS6220' 4% 1/11/2045	68,184	0.00	USD 868,981	Fannie Mae Pool 'BO4492' 3% 1/8/2034	893,091	0.01
USD 2,678,463	Fannie Mae Pool 'AS6840' 4% 1/3/2046	2,857,440	0.03	USD 109,268	Fannie Mae Pool 'CA1008' 4% 1/1/2048	116,906	0.00
USD 3,847,170	Fannie Mae Pool 'AS7940' 4% 1/9/2046	4,104,702	0.04	USD 27,262	Fannie Mae Pool 'CA3344' 4.5% 1/4/2049	30,257	0.00
USD 4,218,349	Fannie Mae Pool 'AS8376' 4% 1/11/2046	4,500,738	0.05	USD 8,261,728	Fannie Mae Pool 'CA3500' 4% 1/5/2049	8,842,557	0.09
USD 6,307,265	Fannie Mae Pool 'AS8377' 4% 1/11/2046	6,729,493	0.07	USD 6,466,642	Fannie Mae Pool 'CA3668' 4% 1/6/2049	6,841,641	0.07
USD 190,118	Fannie Mae Pool 'AS9920' 4% 1/7/2047	202,813	0.00	USD 13,676,039	Fannie Mae Pool 'CA3821' 4% 1/7/2049	14,791,837	0.15
USD 1,601,918	Fannie Mae Pool 'BC0170' 4% 1/1/2046	1,708,961	0.02	USD 10,177,682	Fannie Mae Pool 'CA3826' 4% 1/7/2049	10,882,702	0.11
USD 1,812,195	Fannie Mae Pool 'BC0908' 4% 1/5/2046	1,931,252	0.02	USD 3,078,453	Fannie Mae Pool 'CA3831' 4% 1/7/2049	3,348,343	0.03
USD 3,912,495	Fannie Mae Pool 'BC1222' 4% 1/7/2046	4,227,385	0.04	USD 7,861,168	Fannie Mae Pool 'CA3832' 4% 1/7/2049	8,550,367	0.09
USD 250,901	Fannie Mae Pool 'BD6043' 4% 1/8/2046	271,095	0.00	USD 2,862,455	Fannie Mae Pool 'CA3925' 3.5% 1/7/2034	3,012,324	0.03
USD 7,619,886	Fannie Mae Pool 'BD7085' 4% 1/3/2047	8,232,056	0.08	USD 5,742,980	Fannie Mae Pool 'CA4084' 3% 1/9/2034	5,901,612	0.06
USD 28,252	Fannie Mae Pool 'BE5013' 4% 1/2/2045	30,229	0.00	USD 3,381,470	Fannie Mae Pool 'CA4087' 3.5% 1/8/2034	3,559,362	0.04
USD 1,408,292	Fannie Mae Pool 'BE5047' 4% 1/11/2046	1,521,620	0.02	USD 2,859,740	Fannie Mae Pool 'CA4088' 3.5% 1/9/2034	3,003,117	0.03
USD 842,332	Fannie Mae Pool 'BJ8745' 3.5% 1/8/2049	881,898	0.01	USD 6,103,479	Fannie Mae Pool 'CA4112' 3.5% 1/9/2049	6,431,288	0.07
USD 735,894	Fannie Mae Pool 'BJ8749' 3.5% 1/9/2049	773,616	0.01	USD 7,315,643	Fannie Mae Pool 'CA4119' 4% 1/9/2049	7,703,085	0.08
USD 313,440	Fannie Mae Pool 'BJ8759' 3% 1/8/2034	322,136	0.00	USD 6,242,040	Fannie Mae Pool 'CA4124' 4% 1/9/2049	6,584,449	0.07

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USD 4,961,505	Fannie Mae Pool 'CA4125' 4% 1/8/2049	5,226,629	0.05	USD 1,734,104	Freddie Mac Gold Pool 'Q50871' 4% 1/9/2047	1,890,337	0.02
USD 3,871,814	Fannie Mae Pool 'FM1326' 4% 1/7/2049	4,139,920	0.04	USD 8,056	Freddie Mac Gold Pool 'Q53762' 4.5% 1/1/2048	8,883	0.00
USD 1,554,935	Fannie Mae Pool 'FM1373' 4% 1/6/2049	1,691,352	0.02	USD 892,548	Freddie Mac Gold Pool 'Q57394' 4% 1/7/2048	938,633	0.01
USD 734,045	Fannie Mae Pool 'FM1374' 4% 1/8/2049	791,740	0.01	USD 1,439,074	Freddie Mac Gold Pool 'Q57403' 4% 1/7/2048	1,511,797	0.02
USD 2,909,571	Fannie Mae Pool 'FM1419' 3.5% 1/9/2049	3,074,748	0.03	USD 3,297	Freddie Mac Gold Pool 'Q61428' 4.5% 1/2/2049	3,672	0.00
USD 4,157,000	FedEx Corp 4.95% 17/10/2048	4,855,862	0.05	USD 920,000	Freddie Mac Multifamily Structured Pass Through Certificates 'Series K040 A2' 3.241% 25/9/2024	978,932	0.01
EUR 2,030,000	Fidelity National Information Services Inc 2.95% 21/5/2039*	2,839,550	0.03	USD 630,000	Freddie Mac Multifamily Structured Pass Through Certificates 'Series K061 A2' FRN 25/11/2026	690,031	0.01
USD 3,975,000	Fidelity National Information Services Inc 3% 15/8/2026	4,116,885	0.04	USD 187,246	Freddie Mac Multifamily Structured Pass Through Certificates 'Series K062 A2' 3.413% 25/12/2026	206,031	0.00
GBP 960,000	Fidelity National Information Services Inc 3.36% 21/5/2031	1,319,495	0.01	USD 630,000	Freddie Mac Multifamily Structured Pass Through Certificates 'Series K072 A2' 3.444% 25/12/2027	698,501	0.01
USD 715,000	Fidelity National Information Services Inc 3.75% 21/5/2029	783,273	0.01	USD 6,397,836	Freddie Mac Multifamily Structured Pass Through Certificates 'Series K718 X1' FRN 25/1/2022	79,658	0.00
USD 799,734	First Franklin Mortgage Loan Trust 2004-FFH3 'Series 2004-FFH3 M3' FRN 25/10/2034	745,530	0.01	USD 824,000	Freddie Mac Multifamily Structured Pass Through Certificates 'Series K730 A2' FRN 25/1/2025	890,504	0.01
USD 1,897,480	First Franklin Mortgage Loan Trust 2006-FF13 'Series 2006-FF13 A1' FRN 25/10/2036	1,554,319	0.02	USD 6,207,520	Freddie Mac Multifamily Structured Pass Through Certificates 'Series KW03 X1' FRN 25/6/2027	316,303	0.00
USD 2,191,635	First Franklin Mortgage Loan Trust 2006-FFH1 'Series 2006-FFH1 M2' FRN 25/1/2036	1,371,449	0.01	USD 930,000	Freddie Mac Multifamily Structured Pass Through Certificates 'Series KW06 A2' FRN 25/6/2028	1,051,695	0.01
USD 3,480,000	FirstEnergy Corp 3.9% 15/7/2027	3,752,721	0.04	USD 783,075	Freddie Mac Pool 'QA1859' 4% 1/8/2049	845,428	0.01
USD 1,970,000	Fiserv Inc 2.75% 1/7/2024	2,016,218	0.02	USD 424,989	Freddie Mac Pool 'QN0262' 3% 1/7/2034	435,743	0.00
GBP 920,000	Fiserv Inc 3% 1/7/2031	1,217,538	0.01	USD 445,367	Freddie Mac Pool 'QN0428' 3% 1/8/2034	457,447	0.00
USD 9,847,000	Fiserv Inc 3.2% 1/7/2026	10,281,756	0.11	USD 396,557	Freddie Mac Pool 'QN0483' 3% 1/8/2034	407,560	0.00
USD 12,325,000	Fiserv Inc 3.5% 1/7/2029	13,069,892	0.13	USD 1,188,280	Freddie Mac Pool 'SB0034' 3.5% 1/8/2034	1,244,270	0.01
USD 4,935,000	Fiserv Inc 3.8% 1/10/2023	5,228,857	0.05	USD 8,784,517	Freddie Mac Pool 'SD0052' 3.5% 1/8/2049	9,233,552	0.10
USD 845,000	Fiserv Inc 4.2% 1/10/2028	945,714	0.01	USD 30,219,013	Freddie Mac Pool 'SD7501' 4% 1/7/2049	32,293,970	0.33
USD 7,644,000	Five Point Operating Co LP / Five Point Capital Corp '144A' 7.875% 15/11/2025	7,701,330	0.08	USD 1,060,006	Freddie Mac Pool 'ZM5552' 4% 1/2/2048	1,153,108	0.01
USD 1,325,651	Flatiron CLO 2015-1 Ltd 'Series 2015-1A AR' '144A' FRN 15/4/2027	1,326,445	0.01	USD 791,468	Freddie Mac Pool 'ZS9953' 4% 1/2/2047	846,762	0.01
USD 3,025,000	Flatiron CLO 2015-1 Ltd 'Series 2015-1A CR' '144A' FRN 15/4/2027	3,017,259	0.03	USD 389,631	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2015-DN1 B' FRN 25/1/2025	549,165	0.01
EUR 2,075,000	Ford Motor Credit Co LLC 1.514% 17/2/2023	2,333,067	0.02	USD 412,353	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2015-HO2 B' FRN 25/5/2025	506,548	0.01
USD 1,680,000	Ford Motor Credit Co LLC 2.425% 12/6/2020	1,675,736	0.02	USD 1,165,455	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2017-DNA2 B1' FRN 25/10/2029	1,329,047	0.01
USD 1,680,000	Ford Motor Credit Co LLC 3.157% 4/8/2020	1,688,187	0.02	USD 1,538,279	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2017-DNA3 B1' FRN 25/3/2030	1,702,887	0.02
USD 6,050,000	Ford Motor Credit Co LLC 4.25% 20/9/2022	6,254,535	0.06	USD 701,352	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2017-HRP1 M2' FRN 25/12/2042	709,725	0.01
USD 4,038,000	Ford Motor Credit Co LLC 5.113% 3/5/2029	4,170,614	0.04	USD 100,109,614	FREMF 2015-K718 Mortgage Trust 'Series 2015-K718 X2A' '144A' FRN 25/2/2048	186,114	0.00
USD 4,792,000	Ford Motor Credit Co LLC 5.584% 18/3/2024	5,145,111	0.05				
USD 7,774,000	Forestar Group Inc '144A' 8% 15/4/2024	8,415,355	0.09				
USD 1,545,000	Fox Corp '144A' 4.03% 25/1/2024	1,655,950	0.02				
USD 2,686,274	Freddie Mac Gold Pool 'G60691' 4% 1/6/2046	2,867,532	0.03				
USD 652,202	Freddie Mac Gold Pool 'G67702' 4% 1/1/2047	698,129	0.01				
USD 1,887,259	Freddie Mac Gold Pool 'Q04688' 4% 1/11/2041	2,017,161	0.02				
USD 27,186	Freddie Mac Gold Pool 'Q48235' 4.5% 1/5/2047	30,210	0.00				
USD 1,342	Freddie Mac Gold Pool 'Q49807' 4.5% 1/8/2047	1,495	0.00				

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

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USD 1,150,000	FREMF 2016-K54 Mortgage Trust 'Series 2016-K54 B' '144A' FRN 25/4/2048	1,234,249	0.01	USD 2,455,000	Gilead Sciences Inc 4.8% 1/4/2044	2,968,532	0.03
USD 598,333	FREMF 2017-K64 Mortgage Trust 'Series 2017-K64 B' '144A' FRN 25/5/2050	644,999	0.01	USD 40,850	GLG Ore Hill CLO 2013-1 Ltd 'Series 2013-1A A' '144A' FRN 15/7/2025	40,844	0.00
USD 820,000	FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGX1 BFX' '144A' FRN 25/10/2027	826,835	0.01	USD 3,228,000	GLP Capital LP / GLP Financing II Inc 3.35% 1/9/2024	3,260,183	0.03
USD 1,700,000	FREMF 2018-K732 Mortgage Trust FRN 25/5/2025	1,807,062	0.02	USD 1,375,000	GLP Capital LP / GLP Financing II Inc 4.375% 15/4/2021	1,406,322	0.01
USD 390,000	FREMF 2018-K74 Mortgage Trust 'Series 2018-K74 B' '144A' FRN 25/2/2051	423,354	0.00	USD 8,692,000	GLP Capital LP / GLP Financing II Inc 4.875% 1/11/2020	8,903,216	0.09
USD 700,000	FREMF 2018-K77 Mortgage Trust 'Series 2018-K77 B' '144A' FRN 25/5/2051	763,872	0.01	USD 1,880,000	GLP Capital LP / GLP Financing II Inc 5.25% 1/6/2025	2,052,152	0.02
USD 9,725,971	Fremont Home Loan Trust 2006-3 'Series 2006-3 1A1' FRN 25/2/2037	7,463,783	0.08	USD 904,000	Golden Entertainment Inc '144A' 7.625% 15/4/2026	937,900	0.01
USD 2,198,668	FRESB 2018-SB52 Mortgage Trust 'Series 2018-SB52 A10F' FRN 25/6/2028	2,363,014	0.02	USD 720,000	GoldenTree Loan Opportunities IX Ltd 'Series 2014-9A AR2' '144A' FRN 29/10/2029	719,031	0.01
USD 1,326,654	FRESB 2018-SB53 Mortgage Trust 'Series 2018-SB53 A10F' FRN 25/6/2028	1,481,017	0.02	USD 349,000	Goldentree Loan Opportunities XI Ltd 'Series 2015-11A AR2' '144A' FRN 18/1/2031	347,622	0.00
USD 1,572,000	Frontier Communications Corp '144A' 8% 1/4/2027	1,642,740	0.02	USD 2,080,000	Goldman Sachs Group Inc/The FRN 5/6/2023	2,116,076	0.02
USD 1,831,000	Frontier Communications Corp '144A' 8.5% 1/4/2026	1,780,648	0.02	USD 410,000	Goldman Sachs Group Inc/The FRN 24/7/2023	416,419	0.00
USD 2,198,000	Galaxy XXIII CLO Ltd 'Series 2017- 23A A' '144A' FRN 24/4/2029	2,198,612	0.02	USD 5,365,000	Goldman Sachs Group Inc/The FRN 1/5/2029	5,940,317	0.06
USD 250,000	Galaxy XXIX CLO Ltd 'Series 2018- 29A B' '144A' FRN 15/11/2026	248,456	0.00	USD 310,000	Goldman Sachs Group Inc/The 5.75% 24/1/2022	335,680	0.00
USD 850,000	Galaxy XXIX CLO Ltd 'Series 2018- 29A C' '144A' FRN 15/11/2026	843,277	0.01	USD 2,471,412	Government National Mortgage Association 'Series 2013-145 SI' FRN 16/4/2040	156,786	0.00
USD 2,130,000	Galaxy XXIX CLO Ltd 'Series 2018- 29A D' '144A' FRN 15/11/2026	2,100,717	0.02	USD 4,880,163	Government National Mortgage Association 'Series 2015-48 IO' FRN 16/2/2050	222,525	0.00
USD 5,056,341	GAM Resecuritization Trust 2018-B FRN 27/1/2027	4,947,415	0.05	USD 15,768,335	Government National Mortgage Association 'Series 2013-63 IO' FRN 16/9/2051	850,594	0.01
USD 282,000	Gates Global LLC / Gates Global Co '144A' 6% 15/7/2022	281,013	0.00	USD 2,724,257	Government National Mortgage Association 'Series 2012-23 IO' FRN 16/6/2053	63,932	0.00
USD 1,230,000	General Electric Co 3.15% 7/9/2022	1,237,066	0.01	USD 11,473,639	Government National Mortgage Association 'Series 2013-30 IO' FRN 16/9/2053	471,127	0.01
USD 1,105,000	General Mills Inc 4.2% 17/4/2028	1,245,015	0.01	USD 2,254,442	Government National Mortgage Association 'Series 2013-191 IO' FRN 16/11/2053	75,920	0.00
USD 3,285,000	General Motors Co FRN 10/9/2021	3,287,672	0.03	USD 12,842,523	Government National Mortgage Association 'Series 2013-78 IO' FRN 16/10/2054	539,613	0.01
USD 4,130,000	General Motors Financial Co Inc 3.15% 30/6/2022	4,185,370	0.04	USD 15,916,288	Government National Mortgage Association 'Series 2015-22 IO' FRN 16/3/2055	723,297	0.01
USD 1,590,000	General Motors Financial Co Inc 3.55% 9/4/2021	1,616,296	0.02	USD 5,748,010	Government National Mortgage Association 'Series 2015-173 IO' FRN 16/9/2055	373,567	0.00
USD 2,060,000	General Motors Financial Co Inc 4.2% 6/11/2021	2,135,453	0.02	USD 9,248,223	Government National Mortgage Association 'Series 2016-97 IO' FRN 16/7/2056	783,144	0.01
USD 15,000	General Motors Financial Co Inc 4.35% 17/1/2027	15,554	0.00	USD 12,555,437	Government National Mortgage Association 'Series 2016-128 IO' FRN 16/9/2056	955,751	0.01
USD 6,092,000	General Motors Financial Co Inc 5.1% 17/1/2024	6,586,189	0.07	USD 2,240,312	Government National Mortgage Association 'Series 2015-37 IO' FRN 16/10/2056	129,693	0.00
USD 3,138,000	George Washington University/The 4.126% 15/9/2048	3,881,324	0.04	USD 4,534,871	Government National Mortgage Association 'Series 2016-67 IO' FRN 16/7/2057	368,442	0.00
USD 313,768	GE-WMC Asset-Backed Pass- Through Certificates Series 2005-2 'Series 2005-2 A2C' FRN 25/12/2035	312,233	0.00	USD 3,990,055	Government National Mortgage Association 'Series 2016-36 IO' FRN 16/8/2057	295,906	0.00
USD 3,933,673	GE-WMC Asset-Backed Pass- Through Certificates Series 2005-2 'Series 2005-2 M1' FRN 25/12/2035	2,472,177	0.03				
USD 1,500,000	Gilbert Park CLO Ltd 'Series 2017- 1A E' '144A' FRN 15/10/2030	1,435,795	0.02				
USD 2,160,000	Gilead Sciences Inc 3.5% 1/2/2025	2,302,319	0.02				
USD 9,305,000	Gilead Sciences Inc 3.65% 1/3/2026	10,004,491	0.10				

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USD 7,010,252	Government National Mortgage Association 'Series 2016-125 IO' FRN 16/12/2057	554,168	0.01	USD 1,020,000	Greenpoint Manufactured Housing 'Series 1999-5 M1B' FRN 15/12/2029	1,101,973	0.01
USD 6,362,460	Government National Mortgage Association 'Series 2016-165 IO' FRN 16/12/2057	518,001	0.01	USD 1,143,351	Greenpoint Manufactured Housing 'Series 1999-5 M2' FRN 15/12/2029	985,511	0.01
USD 15,412,352	Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057	1,170,819	0.01	USD 1,702,635	GreenPoint Mortgage Funding Trust 2006-AR2 'Series 2006-AR2 4A1' FRN 25/3/2036	1,695,557	0.02
USD 7,845,794	Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058	740,770	0.01	USD 820,000	Greystone Commercial Real Estate Notes 2017-FL1 Ltd 'Series 2017-FL1A A' '144A' FRN 15/3/2027	818,872	0.01
USD 15,896,947	Government National Mortgage Association 'Series 2016-96 IO' FRN 16/2/2058	1,017,603	0.01	USD 5,000,000	GS Mortgage Securities Corp II 'Series 2013-KING E' '144A' FRN 10/12/2027	4,987,137	0.05
USD 2,502,958	Government National Mortgage Association 'Series 2016-119 IO' FRN 16/4/2058	188,375	0.00	USD 440,000	GS Mortgage Securities Corp II 'Series 2017-375H A' '144A' FRN 10/9/2037	477,057	0.01
USD 5,101,485	Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058	396,511	0.00	USD 25,000,000	GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK X1' '144A' FRN 3/5/2032	362,690	0.00
USD 7,088,684	Government National Mortgage Association 'Series 2016-152 IO' FRN 15/8/2058	530,397	0.01	USD 2,570,000	GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK A' '144A 5.366% 3/5/2032	2,997,833	0.03
USD 22,644,474	Government National Mortgage Association 'Series 2016-87 IO' FRN 16/8/2058	1,739,498	0.02	USD 1,055,000	GS Mortgage Securities Corp Trust 2016-RENT 'Series 2016-RENT C' '144A' FRN 10/2/2029	1,070,377	0.01
USD 24,051,935	Government National Mortgage Association 'Series 2016-162 IO' FRN 16/9/2058	1,993,070	0.02	USD 1,700,000	GS Mortgage Securities Corp Trust 2016-RENT 'Series 2016-RENT E' '144A' FRN 10/2/2029	1,714,105	0.02
USD 8,644,181	Government National Mortgage Association 'Series 2016-175 IO' FRN 16/9/2058	642,454	0.01	USD 1,450,000	GS Mortgage Securities Corp Trust 2017-500K 'Series 2017-500K D' '144A' FRN 15/7/2032	1,452,513	0.02
USD 9,791,823	Government National Mortgage Association 'Series 2018-106 IO' FRN 16/4/2060	561,506	0.01	USD 2,000,000	GS Mortgage Securities Corp Trust 2017-500K 'Series 2017-500K E' '144A' FRN 15/7/2032	1,998,480	0.02
USD 603,291	Government National Mortgage Association 'Series 2016-158 VA' 2% 16/3/2035	586,645	0.01	USD 1,119,000	GS Mortgage Securities Corp Trust 2017-500K 'Series 2017-500K F' '144A' FRN 15/7/2032	1,122,474	0.01
USD 955,584	Government National Mortgage Association 'Series 2015-97 VA' 2.25% 16/12/2038	948,868	0.01	USD 675,000	GS Mortgage Securities Corp Trust 2017-500K 'Series 2017-500K G' '144A' FRN 15/7/2032	673,692	0.01
USD 10,861,620	Government National Mortgage Association 'Series 2018-85 IO' FRN 16/6/2060	641,471	0.01	USD 2,170,000	GS Mortgage Securities Corp Trust 2017-GPTX 'Series 2017-GPTX A' '144A' 2.856% 10/5/2034	2,186,559	0.02
USD 2,509,871	GPMT 2018-FL1 Ltd 'Series 2018-FL1 A' '144A' FRN 21/11/2035	2,514,494	0.03	USD 1,085,218	GS Mortgage Securities Corp Trust 2018-HULA 'Series 2018-HULA D' '144A' FRN 15/7/2025	1,090,432	0.01
USD 9,330,000	GRACE 2014-GRCE Mortgage Trust 'Series 2014-GRCE E' '144A' FRN 10/6/2028	9,457,001	0.10	USD 110,000	GS Mortgage Securities Trust 2014-GC20 'Series 2014-GC20 B' FRN 10/4/2047	118,837	0.00
USD 8,844,000	GRACE 2014-GRCE Mortgage Trust 'Series 2014-GRCE F' '144A' FRN 10/6/2028	8,931,014	0.09	USD 1,126,736	GS Mortgage Securities Trust 2014-GC20 'Series 2014-GC20 XA' FRN 10/4/2047	38,137	0.00
USD 2,366,000	Gran Tierra Energy Inc '144A' 7.75% 23/5/2027	2,300,935	0.02	USD 540,000	GS Mortgage Securities Trust 2014-GC24 'Series 2014-GC24 C' FRN 10/9/2047	511,139	0.01
USD 3,160,000	Grand Parkway Transportation Corp 5% 1/10/2043	3,889,849	0.04	USD 980,000	GS Mortgage Securities Trust 2015-590M 'Series 2015-590M E' '144A' FRN 10/10/2035	1,010,463	0.01
USD 730,000	Grant County Public Utility District No 2 4.584% 1/1/2040	922,410	0.01	USD 450,000	GS Mortgage Securities Trust 2015-GC28 'Series 2015-GC28 B' 3.98% 10/2/2048	478,987	0.01
USD 95,000	Graphic Packaging International LLC 4.75% 15/4/2021	98,087	0.00	USD 1,129,000	GS Mortgage Securities Trust 2017-GS7 'Series 2017-GS7 D' '144A' 3% 10/8/2050	1,082,570	0.01
USD 2,018,000	Great Lakes Dredge & Dock Corp 8% 15/5/2022	2,144,125	0.02				
USD 500,000	Great Lakes Water Authority Water Supply System Revenue 5.25% 1/7/2033	616,925	0.01				
USD 2,240,000	Great Western Petroleum LLC / Great Western Finance Corp '144A' 9% 30/9/2021	1,988,000	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 780,000	GS Mortgage Securities Trust 2017-GS7 'Series 2017-GS7 E' '144A' 3% 10/8/2050	730,694	0.01	USD 550,000	Health & Educational Facilities Authority of the State of Missouri 3.651% 15/1/2046	633,421	0.01
USD 2,052,325	GSAA Home Equity Trust 2006-4 'Series 2006-4 1A1' FRN 25/3/2036	1,781,848	0.02	USD 785,000	Health & Educational Facilities Authority of the State of Missouri 5% 15/11/2029	951,416	0.01
USD 12,961,603	GSA Home Equity Trust 2006-5 'Series 2006-5 1A1' FRN 25/3/2036	6,366,172	0.07	USD 320,000	Highbridge Loan Management 12-2018 Ltd 'Series 12A-18 A1B' '144A' FRN 18/7/2031	319,110	0.00
USD 478,667	GSA Home Equity Trust 2007-2 'Series 2007-2 AF3' FRN 25/3/2037	164,656	0.00	USD 650,000	Highbridge Loan Management 12-2018 Ltd 'Series 12A-18 D' '144A' FRN 18/7/2031	569,579	0.01
USD 3,819,467	GSAMP Trust 2006-FM3 'Series 2006-FM3 A1' FRN 25/11/2036	2,257,350	0.02	USD 250,000	Highbridge Loan Management 2013-2 Ltd 'Series 2013-2A DR' '144A' FRN 20/10/2029	242,713	0.00
USD 1,212,937	GSAMP Trust 2007-H1 'Series 2007-H1 A1B' FRN 25/1/2047	747,387	0.01	USD 2,830,000	Highbridge Loan Management 6-2015 Ltd 'Series 6A-2015 A1R' '144A' FRN 5/2/2031	2,804,765	0.03
USD 2,000,000	GSAMP Trust 2007-HSBC1 'Series 2007-HS1 M6' FRN 25/2/2047	2,064,718	0.02	USD 330,000	Highbridge Loan Management 7-2015 Ltd 'Series 7A-2015 CR' '144A' FRN 15/3/2027	325,215	0.00
USD 1,244,753	GSMPs Mortgage Loan Trust 2005-RP1 'Series 2005-RP1 1A' '144A' FRN 25/1/2035	1,146,394	0.01	USD 340,000	Highbridge Loan Management 7-2015 Ltd 'Series 7A-2015 DR' '144A' FRN 15/3/2027	328,964	0.00
USD 1,495,541	GSMPs Mortgage Loan Trust 2005-RP2 'Series 2005-RP2 1A' '144A' FRN 25/3/2035	1,393,192	0.01	USD 260,000	Highbridge Loan Management 7-2015 Ltd 'Series 7A-2015 ER' '144A' FRN 15/3/2027	239,783	0.00
USD 1,152,181	GSMPs Mortgage Loan Trust 2006-RP1 'Series 2006-RP1 1AF1' '144A' FRN 25/1/2036	1,005,533	0.01	USD 345,000	Hilton Domestic Operating Co Inc 4.25% 1/9/2024	352,763	0.00
USD 13,020,709	GSR Mortgage Loan Trust 2006- OA1 'Series 2006-OA1 1A1' FRN 25/8/2046	5,236,601	0.05	USD 3,219,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp 4.625% 1/4/2025	3,340,388	0.03
USD 2,373,032	GSR Mortgage Loan Trust 2007-1F 'Series 2007-1F 2A4' 5.5% 25/1/2037	2,646,180	0.03	USD 207,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp 4.875% 1/4/2027	218,644	0.00
USD 329,000	H&E Equipment Services Inc 5.625% 1/9/2025	347,088	0.00	USD 329,000	Hologic Inc '144A 4.375% 15/10/2025	338,459	0.00
USD 5,188	Halcyon Loan Advisors Funding 2013-2 Ltd 'Series 2013-2A A' '144A' FRN 1/8/2025	5,187	0.00	USD 1,472,000	Home Depot Inc/The 2.95% 15/6/2029	1,557,118	0.02
USD 250,000	Halcyon Loan Advisors Funding 2013-2 Ltd 'Series 2013-2A C' '144A' FRN 1/8/2025	250,411	0.00	USD 1,980,000	Home Equity Asset Trust 2007-1 'Series 2007-1 2A3' FRN 25/5/2037	1,660,042	0.02
USD 680,000	Halcyon Loan Advisors Funding 2014-3 Ltd 'Series 2014-3A B1R' '144A' FRN 22/10/2025	680,265	0.01	USD 9,353,330	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E 'Series 2006-E 2A3' FRN 25/4/2037	6,371,341	0.07
USD 2,000,000	Halcyon Loan Advisors Funding 2015-2 Ltd 'Series 2015-2AAR' '144A' FRN 25/7/2027	1,997,767	0.02	USD 1,919,641	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 'Series 2007-A 2A2' FRN 25/4/2037	1,445,587	0.02
USD 1,083,000	Halliburton Co 3.8% 15/11/2025	1,147,647	0.01	USD 9,388,338	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 'Series 2007-A 2A3' FRN 25/4/2037	7,121,871	0.07
USD 718,429	HarborView Mortgage Loan Trust 2007-4 'Series 2007-4 2A2' FRN 19/7/2047	659,087	0.01	USD 3,869,515	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-B 'Series 2007-B 2A3' FRN 25/7/2037	2,652,420	0.03
USD 685,000	HCA Healthcare Inc 6.25% 15/2/2021	721,237	0.01	USD 543,469	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 'Series 2004-A M2' FRN 25/7/2034	546,118	0.01
USD 4,581,000	HCA Inc 4.125% 15/6/2029	4,871,705	0.05	USD 3,008,405	Home Equity Mortgage Trust 2006-2 (Step-up coupon) 'Series 2006-2 1A1' 5.867% 25/7/2036	939,785	0.01
USD 4,098,000	HCA Inc 4.75% 1/5/2023	4,401,115	0.05	USD 1,167,715	Home Loan Mortgage Loan Trust 2005-1 'Series 2005-1 A3' FRN 15/4/2036	1,091,450	0.01
USD 2,171,000	HCA Inc 5% 15/3/2024	2,377,616	0.02				
USD 3,128,000	HCA Inc 5.25% 15/4/2025	3,492,489	0.04				
USD 3,074,000	HCA Inc 5.25% 15/6/2026	3,461,139	0.04				
USD 900,000	HCA Inc 5.375% 1/2/2025	997,803	0.01				
USD 729,000	HCA Inc 5.375% 1/9/2026	812,835	0.01				
USD 1,092,000	HCA Inc 5.625% 1/9/2028	1,247,610	0.01				
USD 520,000	HCA Inc 5.875% 15/2/2026	595,400	0.01				
USD 1,409,000	HCA Inc 5.875% 1/2/2029	1,625,634	0.02				
USD 260,000	HD Supply Inc '144A' 5.375% 15/10/2026	278,252	0.00				
USD 3,895,000	Health & Educational Facilities Authority of the State of Missouri 3.086% 15/9/2051	4,063,186	0.04				

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USD 1,630,000	Hudson Yards 2016-10HY Mortgage Trust 'Series 2016-10HY A' '144A' 2.835% 10/8/2038	1,699,754	0.02	USD 11,320,904	IXIS Real Estate Capital Trust 2007-HE1 'Series 2007-HE1 A4' FRN 25/5/2037	3,986,126	0.04
USD 1,595,000	Huntsman International LLC 5.125% 15/11/2022	1,703,839	0.02	USD 7,280,000	J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE 'Series 2016-NINE A' '144A' FRN 6/10/2038	7,606,189	0.08
USD 8,062,000	Hyundai Capital America '144A' 3.4% 20/6/2024	8,236,583	0.08	USD 2,553,000	Jagged Peak Energy LLC 5.875% 1/5/2026	2,559,382	0.03
USD 5,266,000	Hyundai Capital America '144A' 3.95% 1/2/2022	5,456,050	0.06	USD 364,000	JBS USA LUX SA / JBS USA Finance Inc '144A' 5.75% 15/6/2025	380,778	0.00
USD 2,450,000	ICG US CLO 2015-1 Ltd 'Series 2015-1A1R' '144A' FRN 19/10/2028	2,445,272	0.03	USD 655,000	JBS USA LUX SA / JBS USA Finance Inc '144A' 5.875% 15/7/2024	676,225	0.01
USD 970,000	Idaho Health Facilities Authority 5% 1/12/2047	1,170,310	0.01	USD 311,000	JBS USA LUX SA / JBS USA Finance Inc '144A' 6.75% 15/2/2028	346,376	0.00
USD 1,210,000	IMT Trust 2017-APTS 'Series 2017-APTS AFX' '144A' FRN 15/6/2034	1,280,210	0.01	USD 2,605,000	Jobs/Ohio Beverage System 3.985% 1/1/2029	2,911,179	0.03
USD 2,798,000	IMT Trust 2017-APTS 'Series 2017-APTS BFX' '144A' FRN 15/6/2034	2,934,333	0.03	USD 406,010	JP Morgan Alternative Loan Trust 2007-A2 'Series 2007-A2 2A1' FRN 25/5/2037	371,276	0.00
USD 5,890,000	IMT Trust 2017-APTS 'Series 2017-APTS DFX' '144A' FRN 15/6/2034	6,070,322	0.06	USD 1,490,000	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1 'Series 2015-JP1 C' FRN 15/1/2049	1,617,222	0.02
USD 2,000,000	IMT Trust 2017-APTS 'Series 2017-APTS EFX' '144A' FRN 15/6/2034	2,008,746	0.02	USD 2,230,000	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1 'Series 2015-JP1 D' FRN 15/1/2049	2,296,161	0.02
USD 2,610,000	Indiana Finance Authority 5% 1/10/2045	3,010,361	0.03	USD 3,100,000	JP Morgan Chase Commercial Mortgage Securities Trust 2015-UES 'Series 2015-UES D' '144A' FRN 5/9/2032	3,113,467	0.03
USD 820,000	Indiana Housing & Community Development Authority 3.8% 1/7/2038	897,884	0.01	USD 4,957,000	JP Morgan Chase Commercial Mortgage Securities Trust 2015-UES 'Series 2015-UES E' '144A' FRN 5/9/2032	4,963,943	0.05
USD 4,875,207	IndyMac IMSC Mortgage Loan Trust 2007-HOA1 'Series 2007-HOA1 AXPP' FRN 25/7/2047	232,332	0.00	USD 230,000	JP Morgan Chase Commercial Mortgage Securities Trust 2015-UES 'Series 2015-UES F' '144A' FRN 5/9/2032	229,520	0.00
USD 8,042,734	IndyMac INDX Mortgage Loan Trust 2007-AR19 'Series 2007-AR19 3A1' FRN 25/9/2037	5,768,313	0.06	USD 10,620,000	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3 'Series 2016-JP3 XC' '144A' FRN 15/8/2049	482,360	0.01
USD 989,581	IndyMac INDX Mortgage Loan Trust 2007-FLX5 'Series 2007-FLX5 2A2' FRN 25/8/2037	888,681	0.01	USD 1,090,000	JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT 'Series 2018-WPT FFX' '144A' 5.542% 5/7/2033	1,138,703	0.01
EUR 7,220,000	International Business Machines Corp 0.875% 31/1/2025*	8,366,784	0.09	USD 888,874	JP Morgan Madison Avenue Securities Trust Series 2014-1 'Series 2014-CH1 M2' '144A' FRN 25/11/2024	945,129	0.01
EUR 4,810,000	International Business Machines Corp 1.25% 29/1/2027	5,779,750	0.06	USD 960,000	JP Morgan Mortgage Acquisition Trust 2006-CW1 'Series 2006-CW1 M1' FRN 25/5/2036	923,040	0.01
USD 3,950,000	International Business Machines Corp 3.3% 15/5/2026	4,189,588	0.04	USD 14,485,800	JP Morgan Mortgage Trust 2017-3 'Series 2017-3 1A6' '144A' FRN 25/8/2047	14,755,142	0.15
USD 18,720,000	International Business Machines Corp 3.5% 15/5/2029	20,317,278	0.21	USD 1,373,812	JPMBB Commercial Mortgage Securities Trust 2014-C22 'Series 2014-C22 XA' FRN 15/9/2047	48,107	0.00
USD 4,050,000	International Business Machines Corp 4.25% 15/5/2049	4,734,414	0.05	USD 1,138,210	JPMBB Commercial Mortgage Securities Trust 2014-C23 'Series 2014-C23 XA' FRN 15/9/2047	28,990	0.00
USD 3,810,000	Interpublic Group of Cos Inc/The 4.65% 1/10/2028	4,323,934	0.04	USD 1,928,550	JPMBB Commercial Mortgage Securities Trust 2014-C26 'Series 2014-C26 XA' FRN 15/1/2048	74,524	0.00
USD 560,000	InTown Hotel Portfolio Trust 2018-STAY 'Series 2018-STAY A' '144A' FRN 15/1/2033	559,035	0.01				
USD 1,915,882	Invitation Homes 2018-SFR1 Trust 'Series 2018-SFR1 E' '144A' FRN 17/3/2037	1,919,020	0.02				
USD 2,623,165	Invitation Homes 2018-SFR3 Trust 'Series 2018-SFR3 A' '144A' FRN 17/7/2037	2,623,211	0.03				
USD 2,256,127	Invitation Homes 2018-SFR3 Trust 'Series 2018-SFR3 E' '144A' FRN 17/7/2037	2,257,763	0.02				
EUR 2,850,000	IQVIA Inc 3.25% 15/3/2025	3,245,806	0.03				
EUR 2,338,000	Iron Mountain Inc 3% 15/1/2025*	2,672,165	0.03				
USD 1,135,000	Iron Mountain US Holdings Inc '144A' 5.375% 1/6/2026	1,174,725	0.01				
USD 1,105,171	Irwin Home Equity Loan Trust 2006-3 (Step-up coupon) 'Series 2006-3 2A3' '144A' 6.53% 25/9/2037	1,101,418	0.01				
USD 284,710	Irwin Home Equity Loan Trust 2006-P1 'Series 2006-P1 1A' '144A' FRN 25/12/2036	273,242	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 7,006,000	JPMBB Commercial Mortgage Securities Trust 2015-C27 Series 2015-C27 XD '144A' FRN 15/2/2048	164,361	0.00	USD 289,000	Lamb Weston Holdings Inc '144A' 4.625% 1/11/2024	303,089	0.00
USD 2,232,967	JPMBB Commercial Mortgage Securities Trust 2015-C29 Series 2015-C29 XA' FRN 15/5/2048	57,414	0.00	USD 289,000	Lamb Weston Holdings Inc '144A' 4.875% 1/11/2026	303,089	0.00
USD 1,480,000	JPMBB Commercial Mortgage Securities Trust 2015-C33 Series 2015-C33 D1' '144A' FRN 15/12/2048	1,494,645	0.02	USD 1,100,000	Las Vegas Sands Corp 3.2% 8/8/2024	1,121,201	0.01
USD 930,000	JPMCC Commercial Mortgage Securities Trust 2017-JP5 Series 2017-JP5 C' FRN 15/3/2050	986,073	0.01	USD 1,215,000	Las Vegas Sands Corp 3.5% 18/8/2026	1,240,099	0.01
USD 1,340,000	JPMCC Commercial Mortgage Securities Trust 2017-JP5 Series 2017-JP5 D' '144A' FRN 15/3/2050	1,432,440	0.01	USD 950,000	Las Vegas Valley Water District 5% 1/6/2046	1,135,744	0.01
USD 4,150,000	JPMDB Commercial Mortgage Securities Trust 2016-C4 Series 2016-C4 XC' '144A' FRN 15/12/2049	195,258	0.00	USD 4,030,000	LCCM 2014-909 Mortgage Trust 'Series 2014-909 E' '144A' FRN 15/5/2031	4,049,869	0.04
USD 2,000,000	JPMDB Commercial Mortgage Securities Trust 2017-C5 Series 2017-C5 C' FRN 15/3/2050	2,183,697	0.02	USD 4,770,000	LCM 26 Ltd '144A' FRN 20/1/2031	4,743,858	0.05
USD 4,096,000	JPMorgan Chase & Co FRN 1/5/2020 (Perpetual)	4,158,321	0.04	USD 730,000	LCM XVIII LP '144A' FRN 20/4/2031	397,797	0.00
USD 5,821,000	JPMorgan Chase & Co FRN 1/2/2024 (Perpetual)	6,487,301	0.07	USD 1,000,000	LCM XX LP '144A' FRN 20/10/2027	999,472	0.01
USD 10,925,000	JPMorgan Chase & Co FRN 23/4/2024	11,469,576	0.12	USD 1,330,000	LCM XXI LP '144A' FRN 20/4/2028	1,321,086	0.01
USD 1,620,000	JPMorgan Chase & Co FRN 23/7/2024	1,720,450	0.02	USD 400,000	LCM XXIV Ltd '144A' FRN 20/3/2030	400,750	0.00
USD 13,685,000	JPMorgan Chase & Co FRN 1/8/2024 (Perpetual)	14,187,924	0.15	USD 355,687	Lehman ABS Manufactured Housing Contract Trust 2002-A 'Series 2002-A C' '15/6/2033 (Zero Coupon)	306,390	0.00
USD 5,555,000	JPMorgan Chase & Co FRN 1/2/2028	6,036,808	0.06	USD 387,984	Lehman ABS Mortgage Loan Trust 'Series 2007-1 2A1' '144A' FRN 25/6/2037	281,829	0.00
USD 14,515,000	JPMorgan Chase & Co FRN 23/4/2029	16,136,096	0.17	USD 530,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 'Series 2006-2A M2' '144A' FRN 25/9/2036	517,558	0.01
USD 10,810,000	JPMorgan Chase & Co FRN 23/7/2029	12,191,756	0.13	USD 964,092	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 'Series 2007-1A 1A' '144A' FRN 25/3/2037	906,338	0.01
USD 10,950,000	JPMorgan Chase & Co FRN 5/12/2029	12,584,322	0.13	USD 1,027,862	Lehman XS Trust Series 2007-20N 'Series 2007-20N A1' FRN 25/12/2037	972,703	0.01
USD 2,880,000	JPMorgan Chase & Co FRN 15/11/2048*	3,318,816	0.03	USD 620,000	Lendmark Funding Trust 2017-2 'Series 2017-2A B' '144A' 3.38% 20/5/2026	623,504	0.01
USD 4,884,000	Kaiser Aluminum Corp 5.875% 15/5/2024	5,079,360	0.05	USD 1,000,000	Lendmark Funding Trust 2017-2 'Series 2017-2A C' '144A' 4.33% 20/5/2028	1,010,274	0.01
USD 1,900,000	Kansas City Industrial Development Authority 5% 1/3/2049	2,336,250	0.02	USD 1,267,000	Lendmark Funding Trust 2018-1 'Series 2018-1A A' '144A' 3.81% 21/12/2026	1,299,294	0.01
USD 1,362,000	KB Home 7.625% 15/5/2023	1,535,655	0.02	USD 14,400,000	Lendmark Funding Trust 2018-2 'Series 2018-2A A' '144A' 4.23% 20/4/2027	15,012,449	0.15
USD 150,000	KB Home 8% 15/3/2020	154,687	0.00	USD 18,000	Lennar Corp 2.95% 29/11/2020	18,045	0.00
USD 690,000	Kentucky Economic Development Finance Authority 5.25% 1/6/2050	775,929	0.01	USD 895,000	Lennar Corp 4.125% 15/1/2022	925,206	0.01
USD 1,100,000	Kentucky Turnpike Authority 5% 1/7/2020	1,134,491	0.01	USD 1,002,000	Lennar Corp 4.5% 15/11/2019	1,005,106	0.01
USD 2,730,000	Keurig Dr Pepper Inc 4.057% 25/5/2023	2,899,020	0.03	USD 225,000	Lennar Corp 4.5% 30/4/2024	239,625	0.00
USD 4,770,000	KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC '144A' 5% 1/6/2024	4,942,912	0.05	USD 964,000	Lennar Corp 4.75% 1/4/2021	995,166	0.01
USD 364,000	KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC '144A' 5.25% 1/6/2026	385,840	0.00	USD 10,973,000	Lennar Corp 4.75% 15/11/2022	11,590,231	0.12
USD 2,165,000	Kinder Morgan Energy Partners LP 3.5% 1/3/2021	2,198,129	0.02	USD 173,000	Lennar Corp 4.75% 30/5/2025	185,759	0.00
USD 1,080,000	Kinder Morgan Energy Partners LP 5.8% 1/3/2021	1,133,719	0.01	USD 311,000	Lennar Corp 4.75% 29/11/2027	339,767	0.00
USD 594,000	Lamar Media Corp 5.375% 15/1/2024	613,305	0.01	USD 1,030,000	Lennar Corp 4.875% 15/12/2023	1,105,962	0.01
				USD 60,000	Lennar Corp 5.25% 1/6/2026	65,325	0.00
				USD 3,962,000	Lennar Corp 5.875% 15/11/2024	4,442,392	0.05
				USD 5,843,000	Level 3 Financing Inc 5.125% 1/5/2023	5,959,918	0.06
				USD 269,000	Level 3 Financing Inc 5.25% 15/3/2026	281,105	0.00
				USD 2,561,000	Level 3 Financing Inc 5.375% 15/8/2022	2,581,232	0.03
				USD 653,000	Level 3 Financing Inc 5.375% 15/1/2024	667,692	0.01
				USD 459,000	Level 3 Financing Inc 5.375% 1/5/2025	479,081	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 2,393,000	Level 3 Financing Inc 5.625% 1/2/2023	2,435,595	0.03	USD 6,600,000	MAD Mortgage Trust 2017-330M 'Series 2017-330M E' '144A' FRN 15/8/2034	6,790,245	0.07
USD 840,000	Lexington County Health Services District Inc 5% 1/11/2041	983,569	0.01	USD 1,309,087	Madison Avenue Manufactured Housing Contract Trust 2002-A 'Series 2002-A B2' FRN 25/3/2032	1,334,445	0.01
USD 3,410,719	LFRF '2015-1' '144A' 4% 30/10/2027	3,398,058	0.04	USD 6,600,000	Madison Avenue Trust 2013-650M 'Series 2013-650M D' '144A' FRN 12/10/2032	6,667,041	0.07
USD 822,000	LGI Homes Inc '144A' 6.875% 15/7/2026	861,045	0.01	USD 4,225,000	Madison Park Funding XI Ltd 'Series 2013-11A AR' '144A' FRN 23/7/2029	4,225,045	0.04
USD 1,223,869	Limerock CLO III LLC 'Series 2014- 3A A1R' '144A' FRN 20/10/2026	1,223,684	0.01	USD 4,930,000	Madison Park Funding XIII Ltd 'Series 2014-13A AR2' '144A' FRN 19/4/2030	4,923,148	0.05
USD 2,165,000	Limerock CLO III LLC 'Series 2014- 3A C' '144A' FRN 20/10/2026	2,103,967	0.02	USD 600,000	Madison Park Funding XIII Ltd 'Series 2014-13A CR2' '144A' FRN 19/4/2030	589,132	0.01
USD 7,140,000	LoanCore 2018-CRE1 Issuer Ltd 'Series 2018-CRE1 A' '144A' FRN 15/5/2028	7,144,568	0.07	USD 340,000	Madison Park Funding XV Ltd 'Series 2014-15A CR' '144A' FRN 27/1/2026	340,824	0.00
USD 354,164	Long Beach Mortgage Loan Trust 2006-10 'Series 2006-10 2A2' FRN 25/11/2036	157,765	0.00	USD 1,243,116	Madison Park Funding XVI Ltd 'Series 2015-16A A1R' '144A' FRN 20/4/2026	1,243,523	0.01
USD 3,642,622	Long Beach Mortgage Loan Trust 2006-10 'Series 2006-10 2A3' FRN 25/11/2036	1,645,110	0.02	USD 500,000	Madison Park Funding XVI Ltd 'Series 2015-16A A2R' '144A' FRN 20/4/2026	500,360	0.01
USD 1,295,818	Long Beach Mortgage Loan Trust 2006-10 'Series 2006-10 2A4' FRN 25/11/2036	594,823	0.01	USD 550,000	Madison Park Funding XVI Ltd 'Series 2015-16A C' '144A' FRN 20/4/2026	551,837	0.01
USD 5,512,396	Long Beach Mortgage Loan Trust 2006-2 'Series 2006-2 1A' FRN 25/3/2046	4,539,896	0.05	USD 1,220,000	Madison Park Funding XVI Ltd 'Series 2015-16A D' '144A' FRN 20/4/2026	1,221,942	0.01
USD 10,965,992	Long Beach Mortgage Loan Trust 2006-4 'Series 2006-4 2A3' FRN 25/5/2036	4,820,809	0.05	USD 5,430,000	Madison Park Funding XVIII Ltd 'Series 2015-18A A1R' '144A' FRN 21/10/2030	5,421,939	0.06
USD 3,531,869	Long Beach Mortgage Loan Trust 2006-5 'Series 2006-5 2A3' FRN 25/6/2036	1,949,489	0.02	USD 1,510,000	Madison Park Funding XXI Ltd 'Series 2016-21A A1' '144A' FRN 25/7/2029	1,511,145	0.02
USD 906,338	Long Beach Mortgage Loan Trust 2006-6 'Series 2006-6 2A3' FRN 25/7/2036	466,615	0.01	USD 700,000	Madison Park Funding XXX Ltd 'Series 2018-30A E' '144A' FRN 15/4/2029	652,423	0.01
USD 5,728,366	Long Beach Mortgage Loan Trust 2006-7 'Series 2006-7 2A3' FRN 25/8/2036	2,969,425	0.03	USD 240,745	Marathon CLO VII Ltd 'Series 2014- 7A A1R' '144A' FRN 28/10/2025	240,825	0.00
USD 2,478,101	Long Beach Mortgage Loan Trust 2006-8 'Series 2006-8 2A3' FRN 25/9/2036	1,036,026	0.01	USD 1,620,000	Marathon CRE 2018 FL1 Ltd FRN 15/6/2028	1,621,678	0.02
USD 1,315,144	Long Beach Mortgage Loan Trust 2006-9 'Series 2006-9 2A2' FRN 25/10/2036	560,477	0.01	USD 4,000,000	Mariner CLO 2015-1 LLC 'Series 2015-1A CR' '144A' FRN 20/4/2029	3,991,046	0.04
USD 5,051,111	Long Beach Mortgage Loan Trust 2006-9 'Series 2006-9 2A3' FRN 25/10/2036	2,181,914	0.02	USD 690,000	Mariner CLO 2017-4 LLC 'Series 2017-4A A' '144A' FRN 26/10/2029	688,083	0.01
USD 1,600,533	Long Beach Mortgage Loan Trust 2006-9 'Series 2006-9 2A4' FRN 25/10/2036	704,269	0.01	USD 1,118,000	Marriott Ownership Resorts Inc / ILG LLC 6.5% 15/9/2026	1,209,542	0.01
USD 1,660,000	Los Angeles Community College District/CA 6.6% 1/8/2042	2,678,227	0.03	USD 5,185,000	Marsh & McLennan Cos Inc 4.375% 15/3/2029	5,960,258	0.06
USD 5,000,000	Los Angeles Department of Water 5% 1/7/2043	5,532,275	0.06	USD 835,000	Maryland Health & Higher Educational Facilities Authority 5.25% 1/7/2027	971,760	0.01
USD 1,015,000	Los Angeles Department of Water & Power Power System Revenue 6.603% 1/7/2050	1,731,636	0.02	USD 1,500,000	Maryland Stadium Authority 5% 1/5/2041	1,792,388	0.02
USD 1,030,000	Louisiana Public Facilities Authority 5% 1/7/2048	1,246,568	0.01	USD 790,000	Massachusetts Bay Transportation Authority 5% 1/7/2039	974,414	0.01
USD 11,880,000	Lowe's Cos Inc 4.55% 5/4/2049	13,947,968	0.14	USD 835,000	Massachusetts Bay Transportation Authority 5% 1/7/2040	1,027,701	0.01
USD 3,000,000	LSTAR Commercial Mortgage Trust 2015-3 'Series 2015-3 AS' '144A' FRN 20/4/2048	3,082,823	0.03	USD 810,000	Massachusetts Development Finance Agency 5% 1/7/2043	987,815	0.01
USD 2,660,196	LSTAR Commercial Mortgage Trust 2017-5 'Series 2017-5 X' '144A' FRN 10/3/2050	112,071	0.00	USD 2,785,000	Massachusetts Development Finance Agency 5% 1/7/2044	3,283,292	0.03
USD 4,200,000	MAD Mortgage Trust 2017-330M 'Series 2017-330M D' '144A' FRN 15/8/2034	4,353,457	0.04				

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USD 1,040,000	Massachusetts Development Finance Agency 5% 1/7/2047	1,231,968	0.01	USD 1,840,000	Metropolitan Transportation Authority 5% 15/5/2022	2,022,528	0.02
USD 2,600,000	Massachusetts Development Finance Agency 5% 1/7/2048	3,150,277	0.03	USD 1,860,000	Metropolitan Transportation Authority 5% 15/11/2040	2,340,652	0.02
USD 500,000	Massachusetts Educational Financing Authority 5% 1/1/2022	542,515	0.01	USD 1,150,000	Metropolitan Transportation Authority 5% 15/11/2041	1,452,847	0.02
USD 860,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	903,159	0.01	USD 2,230,000	Metropolitan Transportation Authority 5% 15/11/2042	2,795,495	0.03
USD 1,060,000	Massachusetts Housing Finance Agency 4.5% 1/12/2048	1,149,422	0.01	USD 1,570,000	Metropolitan Transportation Authority 5% 15/11/2043	1,974,259	0.02
USD 910,000	Massachusetts Housing Finance Agency 4.6% 1/12/2044	958,498	0.01	USD 1,360,000	Metropolitan Transportation Authority 6.687% 15/11/2040	2,052,879	0.02
USD 1,500,000	Massachusetts Port Authority 5% 1/7/2043	1,776,945	0.02	USD 2,950,000	Metropolitan Washington Airports Authority 5% 1/10/2048	3,605,254	0.04
USD 870,000	Massachusetts Water Resources Authority 5% 1/8/2040	1,055,471	0.01	USD 1,000,000	Metropolitan Washington Airports Authority Dulles Toll Road Revenue 5% 1/10/2053	1,075,920	0.01
USD 4,090,000	MassMutual Global Funding II '144A' 3.4% 8/3/2026	4,366,077	0.05	USD 1,280,000	Metropolitan Washington Airports Authority Dulles Toll Road Revenue 7.462% 1/10/2046	2,224,154	0.02
USD 4,649,426	Mastr Asset Backed Securities Trust 2006-HE2 'Series 2006-HE2 A3' FRN 25/6/2036	2,621,361	0.03	USD 173,000	MGM Growth Properties Operating Partnership LP / MCP Finance Co-Issuer Inc 4.5% 1/9/2026	181,650	0.00
USD 1,401,845	Mastr Asset Backed Securities Trust 2007-HE1 'Series 2007-HE1 A4' FRN 25/5/2037	1,101,659	0.01	USD 8,641,000	MGM Growth Properties Operating Partnership LP / MCP Finance Co-Issuer Inc 5.625% 1/5/2024	9,461,895	0.10
USD 611,569	MASTR Resecuritization Trust 2008-3 'Series 2008-3 A1' '144A' FRN 25/8/2037	418,801	0.00	USD 260,000	MGM Growth Properties Operating Partnership LP / MCP Finance Co-Issuer Inc '144A' 5.75% 1/2/2027	287,352	0.00
USD 536,360	Mastr Specialized Loan Trust 'Series 2006-3 A' '144A' FRN 25/6/2046	512,425	0.01	USD 143,000	MGM Resorts International 5.25% 31/3/2020	145,145	0.00
USD 1,840,000	Matagorda County Navigation District No 1 2.6% 1/11/2029	1,915,192	0.02	USD 640,000	Miami-Dade County Educational Facilities Authority 5% 1/4/2053	767,222	0.01
USD 4,552,000	Mauser Packaging Solutions Holding Co '144A' 5.5% 15/4/2024	4,717,010	0.05	USD 880,000	Michigan Finance Authority 5% 1/6/2039	997,291	0.01
USD 2,165,000	McDonald's Corp 3.8% 1/4/2028	2,397,841	0.02	USD 700,000	Michigan Finance Authority 5% 15/11/2041	837,263	0.01
USD 475,000	McDonald's Corp 4.7% 9/12/2035	573,775	0.01	USD 100,000	Michigan Finance Authority 5% 1/12/2047	109,566	0.00
USD 3,806,000	McDonald's Corp 4.875% 9/12/2045	4,710,180	0.05	USD 1,000,000	Micron Technology Inc 4.185% 15/2/2027	1,031,631	0.01
USD 9,768,475	MCM Capital_18-NPL2 4% 25/10/2028	9,768,215	0.10	USD 2,723,000	Micron Technology Inc 4.663% 15/2/2030	2,842,376	0.03
USD 8,799,827	MCM Trust 2018-NPL1 'Series 2018-NPL1 A' '144A' 4% 28/5/2058	8,839,925	0.09	USD 3,197,000	Mid-America Apartments LP 3.95% 15/3/2029	3,529,809	0.04
USD 3,074,000	Meritor Inc 6.25% 15/2/2024	3,166,220	0.03	USD 1,370,000	MidOcean Credit CLO III 'Series 2014-3A A3A2' '144A' FRN 21/4/2031	1,348,183	0.01
USD 2,202,998	Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 'Series 2007-OAR2 A2' FRN 25/4/2037	1,944,276	0.02	USD 1,330,000	Mississippi Hospital Equipment & Facilities Authority 5% 1/9/2046	1,514,444	0.02
USD 6,026,619	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 'Series 2007-2 A2C' FRN 25/5/2037	3,651,812	0.04	USD 3,095,000	Montefiore Obligated Group 5.246% 1/11/2048	3,713,494	0.04
USD 911,167	Merrill Lynch Mortgage Investors Trust Series 2006-RM3 'Series 2006-RM3 A2B' FRN 25/6/2037	273,890	0.00	USD 1,479,000	Morgan Stanley FRN 15/7/2020 (Perpetual)	1,503,034	0.02
USD 936,390	Merrill Lynch Mortgage Trust 2005-CIP1 'Series 2005-CIP1 D' FRN 12/7/2038	952,669	0.01	USD 8,445,000	Morgan Stanley FRN 24/4/2024	8,883,909	0.09
USD 1,070,000	Merrill Lynch Mortgage Trust 2005-MKB2 'Series 2005-MKB2 F' '144A' FRN 12/9/2042	1,077,791	0.01	USD 4,044,000	Morgan Stanley FRN 22/7/2025	4,124,774	0.04
USD 1,380,000	Metropolitan Atlanta Rapid Transit Authority 5% 1/7/2041	1,638,619	0.02	USD 9,235,000	Morgan Stanley FRN 24/1/2029	9,984,687	0.10
USD 1,290,000	Metropolitan Atlanta Rapid Transit Authority 5% 1/7/2045	1,549,625	0.02	USD 21,322,000	Morgan Stanley FRN 23/1/2030*	24,357,481	0.25
USD 770,000	Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd 5% 1/7/2040	910,640	0.01	USD 2,380,000	Morgan Stanley 3.125% 23/1/2023	2,453,300	0.03
USD 1,400,000	Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd 5% 1/7/2046	1,638,574	0.02	USD 3,159,114	Morgan Stanley ABS Capital I Inc Trust 2005-HE5 'Series 2005-HE5 M4' FRN 25/9/2035	1,788,219	0.02
USD 2,100,000	Metropolitan St Louis Sewer District 5% 1/5/2047	2,554,934	0.03	USD 10,874,859	Morgan Stanley ABS Capital I Inc Trust 2007-NC1 'Series 2007-NC1 A1' FRN 25/11/2036	6,693,004	0.07
				USD 11,026,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047	636,110	0.01

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USD 3,830,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XF' '144A' FRN 15/12/2047	192,113	0.00	USD 2,640,000	Morgan Stanley Capital I Trust 2017-H1 'Series 2017-H1 XD' '144A' FRN 15/6/2050	390,139	0.00
USD 3,510,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21 XB' '144A' FRN 15/3/2048	59,300	0.00	USD 920,000	Morgan Stanley Capital I Trust 2017-JWDR 'Series 2017-JWDR D' '144A' FRN 15/11/2034	920,429	0.01
USD 1,704,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 'Series 2015-C23 D' '144A' FRN 15/7/2050	1,718,814	0.02	USD 1,097,000	Morgan Stanley Capital I Trust 2017-JWDR 'Series 2017-JWDR E' '144A' FRN 15/11/2034	1,097,445	0.01
USD 220,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 'Series 2015-C25 C' FRN 15/10/2048	239,905	0.00	USD 1,280,000	Morgan Stanley Capital I Trust 2018-H3 'Series 2018-H3 C' FRN 15/7/2051	1,433,412	0.01
USD 5,350,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 'Series 2015-C26 XD' '144A' FRN 15/10/2048	399,003	0.00	USD 880,000	Morgan Stanley Capital I Trust 2018-H3 'Series 2018-H3 D' '144A' 3% 15/7/2051	812,585	0.01
USD 1,023,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 'Series 2015-C26 D' '144A' 3.06% 15/10/2048	975,169	0.01	USD 4,004,000	Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP E' '144A' FRN 11/7/2040	4,121,741	0.04
USD 2,164,328	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31 'Series 2016-C31 XA' FRN 15/11/2049	163,472	0.00	USD 911,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN F' '144A' FRN 15/7/2035	916,389	0.01
USD 660,000	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 'Series 2017-C33 C' FRN 15/5/2050	722,953	0.01	USD 1,015,385	Morgan Stanley Mortgage Loan Trust 2007-9SL 'Series 2007-9SL A' FRN 25/7/2037	975,005	0.01
USD 780,000	Morgan Stanley Capital Barclays Bank Trust 2016-MART 'Series 2016-MART A' '144A' 2.2% 13/9/2031	781,997	0.01	USD 7,557,977	Mortgage Loan Resecuritization Trust 'Series 2009-RS1 A85' '144A' FRN 16/4/2036	6,561,005	0.07
USD 380,000	Morgan Stanley Capital I 2017-HR2 'Series 2017-HR2 D' 2.73% 15/12/2050	349,249	0.00	USD 4,060,985	Mosaic Solar Loan Trust 2018-2-GS 'Series 2018-2GS A' '144A' 4.2% 22/2/2044	4,240,687	0.04
USD 1,460,000	Morgan Stanley Capital I Trust 2006-IQ11 'Series 2006-IQ11 C' FRN 15/10/2042	1,500,741	0.02	USD 8,686,681	Mosaic Solar Loan Trust 2019-1 'Series 2019-1A A' '144A' 4.37% 21/12/2043	9,015,725	0.09
USD 464,022	Morgan Stanley Capital I Trust 2007-TOP27 'Series 2007-T27 AJ' FRN 11/6/2042	495,019	0.01	USD 6,195,000	Motorola Solutions Inc 4.6% 23/5/2029	6,795,216	0.07
USD 1,400,000	Morgan Stanley Capital I Trust 2014-150E 'Series 2014-150E F' '144A' FRN 9/9/2032	1,457,823	0.02	USD 3,920,000	Mountain Hawk II CLO Ltd 'Series 2013-2A BR' '144A' FRN 20/7/2024	3,919,319	0.04
USD 200,000	Morgan Stanley Capital I Trust 2014-CPT 'Series 2014-CPT E' '144A' FRN 13/7/2029	201,831	0.00	USD 2,639,305	Mountain Hawk III CLO Ltd 'Series 2014-3A AR' '144A' FRN 18/4/2025	2,643,055	0.03
USD 5,000,000	Morgan Stanley Capital I Trust 2014-CPT 'Series 2014-CPT F' '144A' FRN 13/7/2029	5,048,478	0.05	USD 1,895,000	MP CLO VIII Ltd 'Series 2015-1A ARR' '144A' FRN 18/10/2028	1,884,320	0.02
USD 1,875,000	Morgan Stanley Capital I Trust 2014-CPT 'Series 2014-CPT G' '144A' FRN 13/7/2029	1,880,746	0.02	EUR 950,000	MPT Operating Partnership LP / MPT Finance Corp 3.325% 24/3/2025	1,171,170	0.01
USD 360,000	Morgan Stanley Capital I Trust 2015-MS1 'Series 2015-MS1 C' FRN 15/5/2048	377,062	0.00	USD 649,102	Multi Security Asset Trust LP Commercial Mortgage-Backed Securities Pass-Through 'Series 2005-RR4A N' '144A' FRN 28/11/2035	653,366	0.01
USD 250,000	Morgan Stanley Capital I Trust 2015-MS1 'Series 2015-MS1 D' '144A' FRN 15/5/2048	242,281	0.00	USD 1,305,000	National Retail Properties Inc 4.3% 15/10/2028	1,464,342	0.02
USD 5,480,000	Morgan Stanley Capital I Trust 2017-CLS 'Series 2017-CLS F' '144A' FRN 15/11/2034	5,500,851	0.06	USD 3,545,000	National Retail Properties Inc 4.8% 15/10/2048	4,378,049	0.05
USD 1,560,000	Morgan Stanley Capital I Trust 2017-H1 'Series 2017-H1 C' FRN 15/6/2050	1,689,321	0.02	USD 146,263	Nationstar Home Equity Loan Trust 2007-C 'Series 2007-C 2AV3' FRN 25/6/2037	146,124	0.00
				USD 691,598	Natixis Commercial Mortgage Securities Trust 2018-FL1 'Series 2018-FL1 A' '144A' FRN 15/6/2035	691,199	0.01
				USD 1,195,978	Natixis Commercial Mortgage Securities Trust 2018-FL1 'Series 2018-FL1 MCR1' '144A' FRN 15/6/2035	1,191,264	0.01
				USD 3,020,000	Navient Private Education Loan Trust 2014-A 'Series 2014-AA B' '144A' 3.5% 15/8/2044	3,122,310	0.03

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USD 4,895,000	Navient Private Education Loan Trust 2014-CT 'Series 2014-CTA B' '144A' FRN 17/10/2044	4,946,561	0.05	USD 4,740,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.55% 1/5/2025	5,101,781	0.05
USD 2,278,000	Navient Private Education Loan Trust 2015-A 'Series 2015-AA B' '144A' 3.5% 15/12/2044	2,390,507	0.02	USD 2,650,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.65% 1/11/2024	2,828,915	0.03
USD 5,000,000	Navient Private Education Loan Trust 2015-B 'Series 2015-BA A3' '144A' FRN 16/7/2040	5,063,853	0.05	USD 2,650,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.75% 1/11/2025	2,831,459	0.03
USD 6,630,000	Navient Private Education Refi Loan Trust 2018-D 'Series 2018-DA A2A' '144A' 4% 15/12/2059	6,932,575	0.07	USD 3,660,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.9% 1/8/2031	4,093,893	0.04
USD 8,530,000	Navient Private Education Refi Loan Trust 2019-D 'Series 2019-D A2B' '144A' FRN 15/12/2059	8,449,609	0.09	USD 820,000	New York City Transitional Finance Authority Future Tax Secured Revenue 5% 1/5/2036	995,878	0.01
USD 7,500,000	Navient Private Education Refi Loan Trust 2019-D 'Series 2019-D A2A' '144A' 3.01% 15/12/2059	7,673,183	0.08	USD 1,590,000	New York City Water & Sewer System 5.44% 15/6/2043	2,309,403	0.02
USD 4,689,000	Navient Student Loan Trust 2018-EA 'Series 2018-EA A2' '144A' 4% 15/12/2059	5,013,664	0.05	USD 1,570,000	New York City Water & Sewer System 5.75% 15/6/2041	2,364,020	0.02
USD 1,425,000	NBCUniversal Enterprise Inc '144A' 5.25% 19/3/2021 (Perpetual)	1,471,811	0.02	USD 780,000	New York Convention Center Development Corp 5% 15/11/2040	932,217	0.01
USD 2,160,000	NBCUniversal Media LLC 4.45% 15/1/2043	2,556,476	0.03	USD 1,950,000	New York Convention Center Development Corp 5% 15/11/2046	2,342,457	0.02
USD 1,119,000	NCR Corp 5% 15/7/2022	1,132,227	0.01	USD 2,000,000	New York Liberty Development Corp '144A' 5% 15/11/2044	2,221,690	0.02
USD 500,000	NCR Corp '144A' 5.75% 1/9/2027	526,875	0.01	USD 1,600,000	New York State Dormitory Authority 5% 15/2/2036	1,988,992	0.02
USD 500,000	NCR Corp '144A' 6.125% 1/9/2029	528,750	0.01	USD 760,000	New York State Dormitory Authority 5% 15/2/2037	942,183	0.01
EUR 1,485,000	Netflix Inc 3.875% 15/11/2029	1,788,239	0.02	USD 740,000	New York State Dormitory Authority 5% 15/2/2038	914,954	0.01
USD 780,000	Neuberger Berman CLO XVI-S Ltd 'Series 2017-16SA A' '144A' FRN 15/1/2028	777,382	0.01	USD 700,000	New York State Dormitory Authority 5% 15/2/2040	861,112	0.01
USD 350,000	Neuberger Berman CLO XVI-S Ltd 'Series 2017-16SA D' '144A' FRN 15/1/2028	341,954	0.00	USD 2,400,000	New York State Urban Development Corp 3.12% 15/3/2025	2,541,528	0.03
USD 439,000	Neuberger Berman CLO XX Ltd 'Series 2015-20A AR' '144A' FRN 15/1/2028	436,471	0.00	USD 3,655,000	New York State Urban Development Corp 3.32% 15/3/2029	3,967,576	0.04
USD 1,100,000	Neuberger Berman CLO XX Ltd 'Series 2015-20A ER' '144A' FRN 15/1/2028	1,030,231	0.01	USD 1,800,000	New York Transportation Development Corp 5% 1/8/2020	1,853,280	0.02
USD 500,000	Neuberger Berman CLO XXIII Ltd 'Series 2016-23A BR' '144A' FRN 17/10/2027	496,299	0.01	USD 620,000	New York Transportation Development Corp 5% 1/7/2046	693,975	0.01
USD 7,100,000	Neuberger Berman Loan Advisers CLO 26 Ltd 'Series 2017-26A A' '144A' FRN 18/10/2030	7,095,549	0.07	USD 4,940,000	New York Transportation Development Corp 5.25% 1/1/2050	5,571,505	0.06
USD 7,240,000	New Century Home Equity Loan Trust Series 2005-B 'Series 2005-B M1' FRN 25/10/2035	7,057,446	0.07	USD 242,000	Newfield Exploration Co 5.375% 1/1/2026	266,055	0.00
USD 1,150,000	New Hope Cultural Education Facilities Finance Corp 5% 15/8/2047	1,382,099	0.01	USD 1,923,000	Nexstar Escrow Inc '144A' 5.625% 15/7/2027	2,011,939	0.02
USD 780,000	New Jersey Transportation Trust Fund Authority 5% 15/6/2029	934,530	0.01	USD 2,576,000	NGPL PipeCo LLC '144A' 4.375% 15/8/2022	2,666,160	0.03
USD 2,340,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	2,764,488	0.03	USD 411,000	NGPL PipeCo LLC '144A' 4.875% 15/8/2027	437,849	0.00
USD 3,615,000	New Jersey Transportation Trust Fund Authority 6.104% 15/12/2028	3,793,292	0.04	USD 6,570,000	NGPL PipeCo LLC '144A' 7.768% 15/12/2037	8,598,685	0.09
USD 1,360,000	New Orleans Aviation Board 5% 1/1/2040	1,544,069	0.02	USD 100,000	Nielsen Finance LLC / Nielsen Finance Co 4.5% 1/10/2020	100,438	0.00
USD 770,000	New York City Transitional Finance Authority Building Aid Revenue 5% 15/7/2040	913,940	0.01	USD 5,435,000	Nielsen Finance LLC / Nielsen Finance Co '144A' 5% 15/4/2022	5,489,350	0.06
USD 3,695,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.05% 1/5/2027	3,947,165	0.04	USD 329,798	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2001-R1A 'Series 2001-R1A A' '144A' FRN 19/2/2030	340,857	0.00
USD 4,310,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.35% 1/11/2030	4,749,749	0.05	USD 520,475	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2006-AF1 (Step-up coupon) 'Series 2006-AF1 A4' 6.634% 25/5/2036	203,470	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 302,169	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2006-S5 'Series 2006-S5 A1' '144A' FRN 25/10/2036	282,372	0.00	USD 530,000	Octagon Investment Partners XXIII Ltd '144A' FRN 15/7/2027	525,742	0.01
USD 2,260,231	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2007-2 'Series 2007-2 A4' FRN 25/6/2037	1,874,717	0.02	USD 1,120,000	Octagon Investment Partners XXIII Ltd FRN 15/7/2027	1,111,698	0.01
USD 1,070,000	North Carolina Turnpike Authority 5% 1/1/2035	1,346,905	0.01	USD 7,105,000	OFISI Fund VI Ltd '144A' FRN 20/3/2025	7,093,317	0.07
USD 1,090,000	North Texas Tollway Authority 5% 1/1/2043	1,331,975	0.01	USD 670,000	OFISI Fund VI Ltd 'Series 2014-6A CR' '144A' FRN 20/3/2025	667,143	0.01
USD 1,360,778	Northern Oil and Gas Inc 8.5% 15/5/2023	1,406,704	0.01	USD 1,499,127	OFISI Fund VII Ltd 'Series 2014-7A AR' '144A' FRN 18/10/2026	1,497,947	0.02
USD 47,858	Northwest Airlines 2002-1 Class G-2 Pass Through Trust 6.264% 20/11/2021	49,660	0.00	USD 180,523	OHA Credit Partners IX Ltd 'Series 2013-9A A1R' '144A' FRN 20/10/2025	180,582	0.00
USD 2,734,000	NRG Energy Inc 2.75% 1/6/2048	2,966,770	0.03	USD 730,000	OHA Credit Partners VII Ltd 'Series 2012-7A DR' '144A' FRN 20/11/2027	732,240	0.01
USD 285,000	NRG Energy Inc 5.75% 15/1/2028	307,800	0.00	USD 260,000	OHA Credit Partners XIII Ltd 'Series 2016-13A E' '144A' FRN 21/1/2030	261,244	0.00
USD 425,000	NRG Energy Inc 6.625% 15/1/2027	460,594	0.00	USD 1,360,000	OHA Loan Funding 2013-2 Ltd 'Series 2013-2A AR' '144A' FRN 23/5/2031	1,347,338	0.01
USD 347,000	NRG Energy Inc 7.25% 15/5/2026	380,832	0.00	USD 1,250,000	OHA Loan Funding 2015-1 Ltd 'Series 2015-1A AR' '144A' FRN 15/8/2029	1,250,402	0.01
USD 3,360,000	Oaktree CLO 2015-1 Ltd 'Series 2015-1A A1R' '144A' FRN 20/10/2027	3,356,070	0.03	USD 1,658,000	OHA Loan Funding 2016-1 Ltd 'Series 2016-1A B1' '144A' FRN 20/1/2028	1,658,903	0.02
USD 2,000,000	Oaktree CLO 2015-1 Ltd 'Series 2015-1A DR' '144A' FRN 20/10/2027	1,975,503	0.02	USD 6,395,000	OHA Loan Funding 2016-1 Ltd 'Series 2016-1A C' '144A' FRN 20/1/2028	6,409,052	0.07
USD 699,897	Oakwood Mortgage Investors Inc (Defaulted) 'Series 2001-D A2' FRN 15/1/2019	495,159	0.01	USD 7,920,000	OHA Loan Funding 2016-1 Ltd 'Series 2016-1A D' '144A' FRN 20/1/2028	7,926,148	0.08
USD 577,650	Oakwood Mortgage Investors Inc 'Series 2001-D A4' FRN 15/9/2031	481,254	0.01	USD 1,662,000	OHA Loan Funding 2016-1 Ltd 'Series 2016-1A E' '144A' FRN 20/1/2028	1,640,007	0.02
USD 2,458,000	Occidental Petroleum Corp 2.6% 13/8/2021	2,473,526	0.03	USD 1,780,000	OHA Loan Funding 2016-1 Ltd 'Series 2016-1A F' '144A' FRN 20/1/2028	1,956,968	0.02
USD 5,169,000	Occidental Petroleum Corp 2.7% 15/8/2022	5,213,614	0.05	USD 1,000,000	Ohio Turnpike & Infrastructure Commission 5% 15/2/2048	1,217,735	0.01
USD 6,660,000	Occidental Petroleum Corp 2.9% 15/8/2024	6,706,815	0.07	USD 500,000	Oklahoma Development Finance Authority 5.25% 15/8/2043	603,627	0.01
USD 948,000	Ochsner Clinic Foundation 5.897% 15/5/2045	1,352,012	0.01	USD 4,480,000	Oklahoma Development Finance Authority 5.25% 15/8/2048	5,458,096	0.06
USD 460,000	OCF CLO 2014-5 Ltd 'Series 2014- 5A A1R' '144A' FRN 26/4/2031	456,101	0.00	USD 2,340,000	Olympic Tower 2017-OT Mortgage Trust 'Series 2017-OT E' '144A' FRN 10/5/2039	2,428,298	0.03
USD 1,350,000	OCF CLO 2014-7 Ltd 'Series 2014- 7A A2RR' '144A' FRN 20/7/2029	1,339,243	0.01	USD 29,500,000	Olympic Tower 2017-OT Mortgage Trust 'Series 2017-OT XA' '144A' FRN 10/5/2039	848,715	0.01
USD 1,750,000	OCF CLO 2015-10 Ltd 'Series 2015-10A BR' '144A' FRN 26/10/2027	1,740,389	0.02	USD 2,730,000	Oncor Electric Delivery Co LLC '144A' 3.7% 15/11/2028	3,048,894	0.03
USD 1,340,000	OCF CLO 2015-8 Ltd 'Series 2015- 8A BR' '144A' FRN 17/4/2027	1,337,943	0.01	USD 2,830,000	Oncor Electric Delivery Co LLC '144A' 3.8% 1/6/2049	3,294,347	0.03
USD 2,057,000	OCF CLO 2016-12 Ltd FRN 18/10/2028	2,055,027	0.02	USD 43,880,000	One Market Plaza Trust 2017- 1MKT 'Series 2017-1MKT XCP' '144A' FRN 10/2/2032	154,019	0.00
USD 440,000	OCF CLO 2016-12 Ltd FRN 18/10/2028	431,589	0.00	USD 8,776,000	One Market Plaza Trust 2017- 1MKT 'Series 2017-1MKT XNCP' '144A' FRN 10/2/2032	88	0.00
USD 920,000	OCF CLO 2017-13 Ltd 'Series 2017- 13A D' '144A' FRN 15/7/2030	882,487	0.01	USD 11,132,000	Onemain Financial Issuance Trust 2018-1 'Series 2018-1A A' '144A' 3.3% 14/3/2029	11,368,906	0.12
USD 5,200,000	Octagon Investment Partners 18-R Ltd 'Series 2018-18A A1A' '144A' FRN 16/4/2031	5,142,539	0.05	USD 6,900,000	Onemain Financial Issuance Trust 2018-1 'Series 2018-1A B' '144A' 3.61% 14/3/2029	7,031,074	0.07
USD 250,000	Octagon Investment Partners 30 Ltd 'Series 2017-1A D' '144A' FRN 17/3/2030	241,812	0.00	USD 1,321,645	Option One Mortgage Loan Trust 2006-3 'Series 2006-3 1A1' FRN 25/2/2037	963,714	0.01
USD 1,000,000	OCTAGON INVESTMENT PARTNERS 31 LLC 'Series 2017- 1A E' '144A' FRN 20/7/2030	960,122	0.01				
USD 1,625,000	Octagon Investment Partners 33 Ltd 'Series 2017-1A A1' '144A' FRN 20/1/2031	1,620,461	0.02				
USD 4,335,000	Octagon Investment Partners XVII Ltd 'Series 2013-1A A1R2' '144A' FRN 25/1/2031	4,290,742	0.04				

* 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 1,950,000	Option One Mortgage Loan Trust 2007-CP1 'Series 2007-CP1 2A3' FRN 25/3/2037	1,348,280	0.01	USD 580,000	Palmer Square CLO 2014-1 Ltd 'Series 2014-1A A1R2' '144A' FRN 17/1/2031	577,103	0.01
USD 2,635,619	Option One Mortgage Loan Trust 2007-FXD1 (Step-up coupon) 'Series 2007-FXD1 1A1' 5.866% 25/1/2037	2,580,795	0.03	USD 250,000	Palmer Square CLO 2015-2 Ltd 'Series 2015-2A CR' '144A' FRN 20/7/2030	249,199	0.00
USD 7,061,074	Option One Mortgage Loan Trust 2007-FXD1 (Step-up coupon) 'Series 2007-FXD1 2A1' 5.866% 25/1/2037	7,085,781	0.07	USD 630,000	Palmer Square CLO 2015-2 Ltd 'Series 2015-2A DR' '144A' FRN 20/7/2030	610,294	0.01
USD 10,003,279	Option One Mortgage Loan Trust 2007-FXD2 (Step-up coupon) 'Series 2007-FXD2 1A1' 5.82% 25/3/2037	10,326,584	0.11	USD 2,090,000	Palmer Square CLO 2018-1 Ltd 'Series 2018-1A A1' '144A' FRN 18/4/2031	2,072,949	0.02
USD 2,160,000	Oracle Corp 6.125% 8/7/2039	3,072,232	0.03	USD 3,502,000	Palmer Square CLO 2018-3 Ltd 'Series 2018-3A A2' '144A' FRN 15/8/2026	3,483,671	0.04
USD 3,255,000	Orange County Local Transportation Authority 6.908% 15/2/2041	4,952,515	0.05	USD 1,280,000	Palmer Square Loan Funding 2017-1 Ltd 'Series 2017-1A A2' '144A' FRN 15/10/2025	1,275,832	0.01
USD 4,395,000	Oregon School Boards Association 4.759% 30/6/2028	4,974,679	0.05	USD 910,610	Palmer Square Loan Funding 2018-4 Ltd 'Series 2018-4A A1' '144A' FRN 15/11/2026	910,106	0.01
USD 5,005,000	Oregon School Boards Association 5.55% 30/6/2028	6,047,366	0.06	USD 1,780,000	Palmer Square Loan Funding 2018-4 Ltd 'Series 2018-4A B' '144A' FRN 15/11/2026	1,771,483	0.02
USD 3,575,000	Oregon School Boards Association 5.68% 30/6/2028	4,420,023	0.05	USD 1,550,000	Palmer Square Loan Funding 2018-4 Ltd 'Series 2018-4A C' '144A' FRN 15/11/2026	1,478,581	0.02
USD 679,856	Origen Manufactured Housing Contract Trust 2001-A 'Series 2001-A M1' FRN 15/3/2032	691,427	0.01	USD 2,245,000	Palmer Square Loan Funding 2018-5 Ltd FRN 20/1/2027	2,239,098	0.02
USD 1,811,720	Origen Manufactured Housing Contract Trust 2007-B 'Series 2007-B A1' '144A' FRN 15/10/2037	1,739,696	0.02	USD 3,512,000	Palmer Square Loan Funding 2018-5 Ltd FRN 20/1/2027	3,498,994	0.04
USD 168,000	Outfront Media Capital LLC / Outfront Media Capital Corp 5.625% 15/2/2024	173,670	0.00	USD 350,000	Palmer Square Loan Funding 2018-5 Ltd 'Series 2018-5A D' '144A' FRN 20/1/2027	349,081	0.00
USD 1,590,000	Owinit Mortgage Loan Trust Series 2006-2 (Step-up coupon) 'Series 2006-2 A2C' 6% 25/1/2037	1,552,318	0.02	EUR 4,035,000	Panther BF Aggregator 2 LP / Panther Finance Co Inc 4.375% 15/5/2026	4,553,101	0.05
USD 5,030,000	OZLM Funding III Ltd 'Series 2013-3A BR' '144A' FRN 22/1/2029	5,060,974	0.05	USD 96,276	Paragon Mortgages No 13 Plc FRN 15/1/2039	90,262	0.00
USD 2,850,000	OZLM Funding IV Ltd 'Series 2013-4A A1R' '144A' FRN 22/10/2030	2,834,770	0.03	USD 1,560,000	Parallel 2017-1 Ltd 'Series 2017-1A B' '144A' FRN 20/7/2029	1,546,574	0.02
USD 290,000	OZLM Funding IV Ltd 'Series 2013-4A A2R' '144A' FRN 22/10/2030	287,433	0.00	USD 1,350,000	Park Avenue Institutional Advisers CLO Ltd 2016-1 'Series 2016-1A DR' '144A' FRN 23/8/2031	1,230,723	0.01
USD 250,000	OZLM Funding Ltd 'Series 2012-1A A2R2' '144A' FRN 22/7/2029	250,162	0.00	USD 2,525,000	Park Avenue Institutional Advisers CLO Ltd 2017-1 'Series 2017-1A A1' '144A' FRN 14/11/2029	2,517,246	0.03
USD 1,640,000	OZLM Funding Ltd 'Series 2012-1X SUB' FRN 22/7/2029	584,056	0.01	USD 2,320,000	Park Avenue Institutional Advisers CLO Ltd 2017-1 'Series 2017-1A A2' '144A' FRN 14/11/2029	2,311,789	0.02
USD 3,200,000	OZLM VI Ltd 'Series 2014-6A SUB' '144A' FRN 17/4/2031	1,285,293	0.01	USD 3,100,000	Park Avenue Institutional Advisers CLO Ltd 2017-1 'Series 2017-1A B' '144A' FRN 14/11/2029	3,059,937	0.03
USD 500,000	OZLM VII Ltd 'Series 2014-7RA A2R' '144A' FRN 17/7/2029	493,892	0.01	USD 2,830,000	Park Avenue Institutional Advisers CLO Ltd 2017-1 'Series 2017-1A D' '144A' FRN 14/11/2029	2,718,627	0.03
USD 1,250,000	OZLM VIII Ltd 'Series 2014-8A BRR' '144A' FRN 17/10/2029	1,222,884	0.01	USD 1,230,000	Parsley Energy LLC / Parsley Finance Corp '144A' 5.25% 15/8/2025	1,254,600	0.01
USD 1,065,000	OZLM VIII Ltd 'Series 2014-8A CRR' '144A' FRN 17/10/2029	1,015,311	0.01	USD 6,070,000	Parsley Energy LLC / Parsley Finance Corp '144A' 5.375% 15/1/2025	6,206,575	0.06
USD 1,630,000	OZLM XIV Ltd 'Series 2015-14A B1R' '144A' FRN 15/1/2029	1,618,092	0.02	USD 1,044,000	Parsley Energy LLC / Parsley Finance Corp '144A' 5.625% 15/10/2027	1,080,540	0.01
USD 2,190,000	OZLM XIV Ltd 'Series 2015-14A CR' '144A' FRN 15/1/2029	2,129,920	0.02	USD 4,860,000	Parsley Energy LLC / Parsley Finance Corp '144A' 6.25% 1/6/2024	5,017,950	0.05
USD 2,250,000	OZLM XIX Ltd 'Series 2017-19A A1' '144A' FRN 22/11/2030	2,240,353	0.02				
USD 2,120,000	OZLM XV Ltd 'Series 2016-15A A1' '144A' FRN 20/1/2029	2,121,322	0.02				
USD 830,000	OZLM XV Ltd 'Series 2016-15A A2A' '144A' FRN 20/1/2029	829,985	0.01				
USD 440,000	OZLM XV Ltd 'Series 2016-15A C' '144A' FRN 20/1/2029	440,732	0.00				
USD 440,000	OZLM XV Ltd 'Series 2016-15A D' '144A' FRN 20/1/2029	439,878	0.00				

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USD 1,000,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2022	1,099,740	0.01	USD 1,085,470	RALI Series 2007-QH9 Trust 'Series 2007-QH9 A1' FRN 25/11/2037	1,015,727	0.01
USD 400,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2038	465,260	0.01	USD 315,000	Realogy Group LLC / Realogy Co-Issuer Corp '144A' 9.375% 1/4/2027	276,412	0.00
USD 915,000	Pennsylvania Turnpike Commission 5% 1/12/2046	1,078,099	0.01	EUR 5,873,000	Refinitiv US Holdings Inc 4.5% 15/5/2026	7,081,131	0.07
USD 2,470,000	Pennsylvania Turnpike Commission 5% 1/12/2048	3,008,571	0.03	USD 1,000,000	Refinitiv US Holdings Inc '144A' 6.25% 15/5/2026	1,091,250	0.01
USD 1,600,000	Pennsylvania Turnpike Commission 5.25% 1/6/2047	1,905,032	0.02	EUR 393,000	Refinitiv US Holdings Inc 6.875% 15/11/2026	495,085	0.01
USD 940,000	Pepperdine University 3.948% 1/12/2057	1,168,997	0.01	USD 783,000	Refinitiv US Holdings Inc '144A' 8.25% 15/11/2026	884,790	0.01
USD 2,585,000	Port Authority of New York & New Jersey 4.458% 1/10/2062	3,386,712	0.04	USD 1,530,000	Regents of the University of California Medical Center Pooled Revenue 5% 15/5/2047	1,807,680	0.02
USD 260,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	358,835	0.00	USD 3,420,000	Regents of the University of California Medical Center Pooled Revenue 6.583% 15/5/2049	5,351,684	0.06
USD 830,000	Port of Seattle WA 5% 1/5/2043	992,331	0.01	USD 146,511	Reperforming Loan REMIC Trust 2005-R3 'Series 2005-R3 AF' '144A' FRN 25/9/2035	135,338	0.00
USD 5,548,000	Post Holdings Inc '144A' 5.5% 1/3/2025	5,825,400	0.06	USD 1,305,000	Republic Services Inc 2.5% 15/8/2024	1,328,206	0.01
USD 1,290,000	Prima Capital CRE Securitization 2015-IV Ltd 'Series 2015-4A C' '144A' 4% 24/8/2049	1,325,217	0.01	USD 1,483,809	Residential Asset Securitization Trust 2005-A5 'Series 2005-A5 A5' FRN 25/5/2035	1,219,759	0.01
USD 9,500,000	Prima Capital CRE Securitization 2016-VI Ltd 'Series 2016-6A C' '144A' 4% 24/8/2040	9,509,500	0.10	USD 5,475,000	Reynolds American Inc 4.45% 12/6/2025	5,924,608	0.06
USD 298,124	Prime Mortgage Trust 2006-DR1 'Series 2006-DR1 2A1' '144A' 5.5% 25/5/2035	251,837	0.00	USD 141,000	Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu '144A' 7% 15/7/2024	145,847	0.00
USD 590,000	Progress Residential 2015-SFR3 Trust 'Series 2015-SFR3 F' '144A' 6.643% 12/11/2032	594,241	0.01	USD 1,881,000	Rockford Tower CLO 2017-2 Ltd 'Series 2017-2A B' '144A' FRN 15/10/2029	1,878,695	0.02
USD 2,082,375	Progress Residential 2017-SFR1 Trust 'Series 2017-SFR1 A' '144A' 2.768% 17/8/2034	2,100,482	0.02	USD 1,250,000	Rockford Tower CLO 2017-2 Ltd 'Series 2017-2A C' '144A' FRN 15/10/2029	1,234,366	0.01
USD 1,480,000	Progress Residential 2018-SFR1 Trust 'Series 2018-SFR1 F' '144A' 4.778% 17/3/2035	1,518,221	0.02	USD 4,390,000	Rockford Tower CLO 2017-2 Ltd 'Series 2017-2A D' '144A' FRN 15/10/2029	4,357,580	0.04
USD 920,000	Progress Residential 2018-SFR2 Trust 'Series 2018-SFR2 F' '144A' 4.953% 17/8/2035	956,820	0.01	USD 3,490,000	Rockford Tower CLO 2017-2 Ltd 'Series 2017-2A E' '144A' FRN 15/10/2029	3,312,386	0.03
EUR 325,000	Prologis Euro Finance LLC 0.625% 10/9/2031	359,953	0.00	USD 10,005,000	Rockford Tower CLO 2017-3 Ltd 'Series 2017-3A A' '144A' FRN 20/10/2030	9,986,680	0.10
USD 105,595	PRPM 2017-1 LLC (Step-up coupon) 'Series 2017-1A A1' '144A' 4.25% 25/1/2022	105,729	0.00	USD 350,000	Rockford Tower CLO 2017-3 Ltd 'Series 2017-3A B' '144A' FRN 20/10/2030	341,574	0.00
USD 1,763,000	Prudential Financial Inc FRN 15/9/2042	1,889,698	0.02	USD 3,015,000	Rockford Tower CLO 2017-3 Ltd 'Series 2017-3A E' '144A' FRN 20/10/2030	2,694,419	0.03
USD 3,130,000	Public Finance Authority 5% 30/9/2049	3,246,765	0.03	USD 260,000	Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A E' '144A' FRN 20/5/2031	230,970	0.00
USD 880,000	Public Power Generation Agency 5% 1/1/2035	1,049,440	0.01	USD 313,000	Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A B' '144A' FRN 20/10/2031	311,908	0.00
USD 134,000	PulteGroup Inc 4.25% 1/3/2021	137,183	0.00	USD 560,000	Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A E' '144A' FRN 20/10/2031	505,851	0.01
USD 192,000	PulteGroup Inc 5% 15/1/2027	206,880	0.00	USD 3,820,000	Rockford Tower CLO Ltd 'Series 2017-1A B' '144A' FRN 15/4/2029	3,807,252	0.04
USD 5,550,000	PulteGroup Inc 5.5% 1/3/2026	6,084,188	0.06	USD 250,000	Rockford Tower CLO Ltd 'Series 2017-1A C' '144A' FRN 15/4/2029	250,431	0.00
USD 43,000	PulteGroup Inc 6% 15/2/2035	45,688	0.00				
USD 3,255,000	PulteGroup Inc 7.875% 15/6/2032	3,987,375	0.04				
USD 500,000	Qorvo Inc 5.5% 15/7/2026	535,010	0.01				
USD 349,000	Quicken Loans Inc '144A' 5.25% 15/1/2028	362,524	0.00				
USD 11,823,000	Quicken Loans Inc '144A' 5.75% 1/5/2025	12,384,593	0.13				
USD 630,000	Race Point IX CLO Ltd 'Series 2015-9A A1A' '144A' FRN 15/10/2030	629,919	0.01				
USD 430,000	RAIT 2017-FL7 Trust 'Series 2017-FL7 C' '144A' FRN 15/6/2037	425,664	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 2,140,000	Rockford Tower CLO Ltd 'Series 2017-1A D' '144A' FRN 15/4/2029	2,139,574	0.02	USD 5,248,000	SEACOR Holdings Inc 3.25% 15/5/2030	4,936,400	0.05
USD 2,450,000	Rockford Tower CLO Ltd 'Series 2017-1A E' '144A' FRN 15/4/2029	2,228,316	0.02	EUR 218,000	Sealed Air Corp 4.5% 15/9/2023*	276,049	0.00
USD 13,621,000	Rockies Express Pipeline LLC '144A' 5.625% 15/4/2020	13,825,315	0.14	USD 3,827,072	Seasoned Credit Risk Transfer Trust Series 2017-3 'Series 2017-3 B' '144A' 25/7/2056 (Zero Coupon)	411,139	0.00
USD 3,100,000	Romark WM-R Ltd 'Series 2018-1A A1' '144A' FRN 20/4/2031	3,067,167	0.03	USD 5,209,947	Seasoned Credit Risk Transfer Trust Series 2017-3 'Series 2017-3 BIO' '144A' FRN 25/7/2056	922,798	0.01
USD 1,530,000	Roper Technologies Inc 2.35% 15/9/2024	1,536,642	0.02	USD 514,914	Seasoned Credit Risk Transfer Trust Series 2018-1 'Series 2018-1 BX' FRN 25/5/2057	268,189	0.00
USD 2,201,000	Rosslyn Portfolio Trust 2017-ROSS 'Series 2017-ROSS E' '144A' FRN 15/6/2033	2,186,563	0.02	USD 470,000	Seasoned Credit Risk Transfer Trust Series 2018-1 'Series 2018-1 M' FRN 25/5/2057	475,344	0.01
USD 960,000	Royal Oak Hospital Finance Authority 5% 1/9/2039	1,089,139	0.01	USD 2,390,000	Seasoned Credit Risk Transfer Trust Series 2018-3 'Series 2018-3 M' '144A' FRN 25/5/2057	2,427,481	0.03
USD 250,000	RR 2 Ltd 'Series 2017-2A B' '144A' FRN 15/10/2029	246,403	0.00	USD 5,196,186	Securitized Asset Backed Receivables LLC Trust 2006-WM4 'Series 2006-WM4 A1' '144A' FRN 25/11/2036	3,065,539	0.03
USD 410,000	RR 2 Ltd 'Series 2017-2A D' '144A' FRN 15/10/2029	391,370	0.00	USD 1,293,694	Securitized Asset Backed Receivables LLC Trust 2006-WM4 'Series 2006-WM4 A2A' FRN 25/11/2036	497,590	0.01
USD 250,000	RR 3 Ltd 'Series 2018-3A A1R2' '144A' FRN 15/1/2030	248,827	0.00	USD 3,874,212	Securitized Asset Backed Receivables LLC Trust 2006-WM4 'Series 2006-WM4 A2C' FRN 25/11/2036	1,519,916	0.02
USD 2,510,000	Ryder System Inc 3.65% 18/3/2024	2,654,107	0.03	USD 551,232	Security National Mortgage Loan Trust 2007-1 'Series 2007-1A 2A' '144A' FRN 25/4/2037	546,183	0.01
USD 761,000	Sabine Pass Liquefaction LLC 5.625% 15/4/2023	830,857	0.01	USD 132,114	Seneca Park CLO Ltd 2014-1 'Series 2014-1AAR' '144A' FRN 17/7/2026	132,104	0.00
USD 2,713,000	Sabine Pass Liquefaction LLC 5.625% 1/3/2025	3,049,924	0.03	USD 1,750,000	Seneca Park CLO Ltd 2014-1 'Series 2014-1A CR' '144A' FRN 17/7/2026	1,753,613	0.02
USD 1,193,000	Sabine Pass Liquefaction LLC 5.75% 15/5/2024	1,331,882	0.01	USD 1,590,000	Seneca Park CLO Ltd 2014-1 'Series 2014-1A D' '144A' FRN 17/7/2026	1,596,118	0.02
USD 1,780,000	Sabine Pass Liquefaction LLC 6.25% 15/3/2022	1,921,696	0.02	USD 250,000	Seneca Park CLO Ltd 2014-1 'Series 2014-1A SUB' '144A' FRN 17/7/2026	16,411	0.00
USD 7,115,000	Sable Permian Resources Land LLC / AEPB Finance Corp '144A' 13% 30/11/2020	6,439,075	0.07	USD 6,210,000	Sesac Finance LLC 'Series 2019-1 A2' '144A' 5.216% 25/7/2049	6,338,921	0.07
USD 2,245,000	Sabre GLBL Inc '144A' 5.25% 15/11/2023	2,317,963	0.02	USD 1,387,053	SG Mortgage Securities Trust 2006-FRE2 'Series 2006-FRE2 A2C' FRN 25/7/2036	431,416	0.00
USD 2,500,000	Sabre GLBL Inc '144A' 5.375% 15/4/2023	2,575,000	0.03	USD 1,310,000	SG Mortgage Securities Trust 2006-OPT2 'Series 2006-OPT2 A3D' FRN 25/10/2036	1,004,631	0.01
USD 376,950	SACO I Trust 2006-9 'Series 2006-9 A1' FRN 25/8/2036	370,829	0.00	USD 3,120,000	Shackleton 2013-III CLO Ltd 'Series 2013-3AAR' '144A' FRN 15/7/2030	3,100,622	0.03
USD 6,420,000	Sacramento County Sanitation Districts Financing Authority FRN 1/12/2035	6,226,341	0.06	USD 44,000	Shea Homes LP / Shea Homes Funding Corp '144A' 5.875% 1/4/2023	45,540	0.00
USD 2,405,000	Salt Lake City Corp Airport Revenue 5% 1/7/2047	2,857,224	0.03	USD 3,750,000	Silver Creek CLO Ltd 'Series 2014-1AAR' '144A' FRN 20/7/2030	3,746,264	0.04
USD 900,000	Salt Lake City Corp Airport Revenue 5% 1/7/2047	1,087,101	0.01	USD 1,000,000	Silver Creek CLO Ltd 'Series 2014-1A DR' '144A' FRN 20/7/2030	997,843	0.01
USD 5,310,000	Salt River Project Agricultural Improvement & Power District 5% 1/12/2045	6,247,003	0.06	USD 500,000	Silver Creek CLO Ltd 'Series 2014-1A E1R' '144A' FRN 20/7/2030	460,047	0.00
USD 2,050,000	San Antonio Water System 5% 15/5/2039	2,412,778	0.03	USD 1,493,000	Sirius XM Radio Inc '144A' 3.875% 1/8/2022	1,526,593	0.02
USD 1,500,000	San Diego County Regional Airport Authority 5% 1/7/2047	1,826,340	0.02	USD 3,598,000	Sirius XM Radio Inc '144A' 4.625% 15/7/2024	3,773,403	0.04
USD 1,000,000	San Diego Public Facilities Financing Authority 5% 15/5/2039	1,216,860	0.01				
USD 3,150,000	San Francisco City & County Airport Comm-San Francisco International Airport 5% 1/5/2046	3,707,361	0.04				
USD 3,425,000	San Jose Redevelopment Agency Successor Agency 2.958% 1/8/2024	3,604,110	0.04				
USD 1,325,000	San Jose Redevelopment Agency Successor Agency 3.176% 1/8/2026	1,435,273	0.01				
USD 1,017,538	Saxon Asset Securities Trust 2007-1 'Series 2007-1 M1' FRN 25/1/2047	789,685	0.01				
USD 3,223,000	Scientific Games International Inc 10% 1/12/2022	3,372,064	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 520,000	Sirius XM Radio Inc '144A' 5% 1/8/2027	550,550	0.01	USD 3,600,000	Sound Point Clo XV Ltd 'Series 2017-1A C' '144A' FRN 23/1/2029	3,581,186	0.04
USD 347,000	Sirius XM Radio Inc '144A' 5.375% 15/4/2025	361,314	0.00	USD 41,811	Soundview Home Loan Trust 2004- WMC1 'Series 2004-WMC1 M2' FRN 25/1/2035	41,100	0.00
USD 347,000	Sirius XM Radio Inc '144A' 5.375% 15/7/2026	367,386	0.00	USD 800,000	South Carolina Ports Authority 5% 1/7/2055	952,496	0.01
USD 2,390,000	Sirius XM Radio Inc '144A' 5.5% 1/7/2029	2,611,792	0.03	USD 5,485,000	South Carolina Public Service Authority 2.388% 1/12/2023	5,526,494	0.06
USD 3,047,440	SLM Private Credit Student Loan Trust 2004-A 'Series 2004-A A3' FRN 15/6/2033	3,007,294	0.03	USD 2,090,000	South Carolina Public Service Authority 3.722% 1/12/2023	2,214,689	0.02
USD 1,120,000	SLM Private Credit Student Loan Trust 2004-B 'Series 2004-B A4' FRN 15/9/2033	1,082,527	0.01	USD 3,567,000	South Carolina Public Service Authority 6.454% 1/1/2050	5,750,717	0.06
USD 1,669,234	SLM Private Credit Student Loan Trust 2004-B 'Series 2004-B B' FRN 15/9/2033	1,655,214	0.02	USD 570,000	Spartanburg County School District No 7 5% 1/3/2048	711,796	0.01
USD 11,970,000	SLM Private Credit Student Loan Trust 2005-A 'Series 2005-A A4' FRN 15/12/2038	11,678,485	0.12	USD 480,000	Springleaf Funding Trust 2016-A 'Series 2016-AA B' '144A' 3.8% 15/11/2029	481,238	0.01
USD 10,806,063	SLM Private Credit Student Loan Trust 2005-B 'Series 2005-B A4' FRN 15/6/2039	10,614,661	0.11	USD 8,213,000	Springleaf Funding Trust 2017-A 'Series 2017-AA A' '144A' 2.68% 15/7/2030	8,225,196	0.08
USD 4,347,871	SLM Private Credit Student Loan Trust 2005-B 'Series 2005-B B' FRN 15/6/2039	4,303,596	0.04	USD 1,369,000	Sprint Capital Corp 8.75% 15/3/2032	1,714,673	0.02
USD 9,900,731	SLM Private Credit Student Loan Trust 2006-A 'Series 2006-A A5' FRN 15/6/2039	9,713,711	0.10	USD 2,889,000	Sprint Communications Inc (Restricted) '144A' 7% 1/3/2020	2,957,469	0.03
USD 4,261,997	SLM Private Credit Student Loan Trust 2006-B 'Series 2006-B A5' FRN 15/12/2039	4,164,657	0.04	USD 142,000	Sprint Corp 7.125% 15/6/2024	157,663	0.00
USD 870,495	SLM Private Credit Student Loan Trust 2006-B 'Series 2006-BW A5' FRN 15/12/2039	852,010	0.01	USD 2,500,000	Sprint Corp 7.25% 15/9/2021	2,692,500	0.03
USD 7,270,145	SLM Private Credit Student Loan Trust 2007-A 'Series 2007-A A4A' FRN 16/12/2041	7,099,422	0.07	USD 3,448,000	Sprint Corp 7.875% 15/9/2023	3,887,620	0.04
USD 99,412	SLM Private Education Loan Trust 2011-C 4.54% 17/10/2044	100,005	0.00	USD 7,631,438	Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC '144A' 3.36% 20/9/2021	7,661,192	0.08
USD 4,740,000	SLM Private Education Loan Trust 2014-A 'Series 2014-A B' '144A' 3.5% 15/11/2044	4,796,975	0.05	USD 4,631,000	SSM Health Care Corp 3.688% 1/6/2023	4,893,660	0.05
USD 7,010,000	SMB Private Education Loan Trust 2015-B 'Series 2015-B B' '144A' 3.5% 17/12/2040	7,295,501	0.08	USD 1,296,615	STACR Trust 2018-DNA2 'Series 2018-DNA2 M2' '144A' FRN 25/12/2030	1,301,281	0.01
USD 1,910,000	SMB Private Education Loan Trust 2015-C 'Series 2015-C B' '144A' 3.5% 15/9/2043	1,977,890	0.02	USD 729,000	Standard Industries Inc/NJ '144A' 4.75% 15/1/2028	735,379	0.01
USD 4,145,000	SMB Private Education Loan Trust 2019-A 'Series 2019-A A2A' '144A' 3.44% 15/7/2036	4,359,463	0.05	USD 173,000	Standard Industries Inc/NJ '144A' 5% 15/2/2027	177,757	0.00
USD 10,060,000	SMB Private Education Loan Trust 2019-B 'Series 2019-B A2A' '144A' 2.84% 15/6/2037	10,313,742	0.11	USD 380,000	Standard Industries Inc/NJ '144A' 5.375% 15/11/2024	392,350	0.00
USD 10,000,000	Sof Professional Loan Program 2018-C Trust 'Series 2018-C A2FX' '144A' 3.59% 25/1/2048	10,603,051	0.11	USD 173,000	Standard Industries Inc/NJ '144A' 5.5% 15/2/2023	177,757	0.00
USD 10,000,000	Sof Professional Loan Program 2018-D Trust 'Series 2018-D A2FX' '144A' 3.6% 25/2/2048	10,554,649	0.11	USD 10,218,000	Standard Industries Inc/NJ '144A' 6% 15/10/2025	10,779,990	0.11
USD 1,390,000	Sound Point CLO XI Ltd 'Series 2016-1A CR' '144A' FRN 20/7/2028	1,377,146	0.01	USD 224,718	Stanford Street CLO Ltd 'Series 2014-1A AR' '144A' FRN 15/6/2025	224,734	0.00
USD 440,000	Sound Point Clo XIV Ltd 'Series 2016-3A C' '144A' FRN 23/1/2029	439,861	0.00	USD 2,850,000	Staples Inc '144A' 7.5% 15/4/2026	2,892,750	0.03
USD 250,000	Sound Point Clo XIV Ltd 'Series 2016-3A E' '144A' FRN 23/1/2029	251,191	0.00	USD 2,000,000	Staples Inc '144A' 10.75% 15/4/2027	2,025,000	0.02
USD 260,000	Sound Point Clo XV Ltd 'Series 2017-1A A' '144A' FRN 23/1/2029	259,986	0.00	USD 7,170,000	State of California 2.65% 1/4/2026	7,466,264	0.08
				USD 2,395,000	State of California 7.3% 1/10/2039	3,809,810	0.04
				USD 660,000	State of California 7.35% 1/11/2039	1,056,337	0.01
				USD 2,575,000	State of California 7.5% 1/4/2034	4,061,715	0.04
				USD 1,360,000	State of California 7.55% 1/4/2039	2,292,321	0.02
				USD 2,540,000	State of Connecticut 2.99% 15/1/2023	2,611,196	0.03
				USD 4,315,000	State of Connecticut 3.31% 15/1/2026	4,605,658	0.05
				USD 4,140,000	State of Connecticut 5.85% 15/3/2032	5,513,404	0.06
				USD 4,060,000	State of Illinois 5% 1/11/2024	4,491,192	0.05
				USD 6,470,000	State of Illinois 5% 1/11/2025	7,277,003	0.07
				USD 1,920,000	State of Maryland 5% 1/8/2030	2,576,698	0.03
				USD 4,110,000	State of Maryland 5% 1/8/2031	5,492,789	0.06
				USD 1,690,000	State of Minnesota 5% 1/8/2035	2,228,265	0.02
				USD 4,430,000	State of Minnesota 5% 1/8/2036	5,700,701	0.06
				USD 1,630,000	State of Ohio 5% 1/5/2037	1,930,205	0.02
				USD 5,365,000	State of Oregon 5.892% 1/6/2027	6,604,154	0.07

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 5,035,000	State of South Carolina 5% 1/10/2022	5,643,505	0.06	USD 274,570	Symphony CLO XIV Ltd 'Series 2014-14AA1R' '144A' FRN 14/7/2026	274,615	0.00
USD 1,230,000	State of Texas 5% 1/4/2040	1,483,731	0.02	USD 1,830,000	Symphony CLO XVII Ltd 'Series 2016-17AAR' '144A' FRN 15/4/2028	1,821,533	0.02
USD 1,970,000	State of Texas 5% 1/4/2043	2,360,956	0.02	USD 300,000	Symphony CLO XVIII Ltd 'Series 2016-18A B' '144A' FRN 23/1/2028	299,663	0.00
USD 930,000	State of Washington 5% 1/8/2040	1,147,318	0.01	USD 250,000	Symphony CLO XVIII Ltd 'Series 2016-18A D' '144A' FRN 23/1/2028	250,436	0.00
USD 2,400,000	State of Washington 5% 1/8/2040	2,851,680	0.03	USD 775,000	Synchrony Financial 2.85% 25/7/2022	784,800	0.01
USD 980,000	State of Washington 5% 1/8/2041	1,207,100	0.01	USD 3,975,000	Synchrony Financial 4.375% 19/3/2024	4,244,795	0.04
USD 1,050,000	State of West Virginia 5% 1/12/2040	1,316,479	0.01	USD 4,733,000	Talen Energy Supply LLC 6.5% 1/6/2025	3,620,745	0.04
USD 1,505,000	State of Wisconsin 3.154% 1/5/2027	1,614,323	0.02	USD 13,002,000	Talen Energy Supply LLC '144A' 7.25% 15/5/2027	12,985,748	0.13
USD 1,340,000	State of Wisconsin 5% 1/5/2036	1,598,178	0.02	USD 2,966,000	Talen Energy Supply LLC '144A' 10.5% 15/1/2026	2,703,509	0.03
USD 1,350,000	State of Wisconsin 5% 1/5/2038	1,603,712	0.02	USD 4,520,000	Talos Production LLC / Talos Production Finance Inc 11% 3/4/2022	4,695,150	0.05
USD 57,000	Steel Dynamics Inc 4.125% 15/9/2025	57,713	0.00	USD 131,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.125% 1/2/2025	134,930	0.00
USD 1,859,000	Steel Dynamics Inc 5% 15/12/2026	1,947,303	0.02	USD 3,745,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.875% 15/4/2026	3,940,452	0.04
USD 2,050,000	Steel Dynamics Inc 5.125% 1/10/2021	2,055,125	0.02	USD 4,963,000	Taylor Morrison Communities Inc '144A' 5.875% 15/6/2027	5,335,225	0.06
USD 283,000	Steel Dynamics Inc 5.25% 15/4/2023	287,882	0.00	USD 579,000	TCI-Symphony CLO 2017-1 Ltd 'Series 2017-1A E' '144A' FRN 15/7/2030	560,582	0.01
USD 2,895,000	Steel Dynamics Inc 5.5% 1/10/2024	2,999,075	0.03	USD 207,000	Tempur Sealy International Inc 5.5% 15/6/2026	217,091	0.00
USD 330,000	Steele Creek Clo 2017-1 Ltd 'Series 2017-1A A' '144A' FRN 15/1/2030	329,113	0.00	USD 2,856,000	Tenet Healthcare Corp 4.375% 1/10/2021	2,980,236	0.03
USD 2,320,000	Strata CLO I Ltd FRN 15/1/2031	1,855,534	0.02	USD 174,000	Tenet Healthcare Corp 4.5% 15/7/2024	180,334	0.00
USD 510,000	Strata CLO I Ltd FRN 15/1/2031	471,771	0.01	USD 647,000	Tenet Healthcare Corp 4.625% 15/7/2024	669,069	0.01
USD 1,493,510	Strata Adjustable Rate Mortgage Loan Trust 'Series 2006-3 4A' FRN 25/4/2036	1,343,983	0.01	USD 4,706,000	Tenet Healthcare Corp '144A' 4.625% 1/9/2024	4,853,063	0.05
USD 1,750,665	Structured Asset Mortgage Investments II Trust 2006-AR2 'Series 2006-AR2 A1' FRN 25/2/2036	1,724,263	0.02	USD 3,036,000	Tenet Healthcare Corp 4.75% 1/6/2020	3,089,130	0.03
USD 535,462	Structured Asset Mortgage Investments II Trust 2006-AR5 'Series 2006-AR5 2A1' FRN 25/5/2046	466,150	0.01	USD 5,386,000	Tenet Healthcare Corp '144A' 4.875% 1/1/2026	5,549,196	0.06
USD 11,783,849	Structured Asset Securities Corp Mortgage Loan Trust Series 2006-RF3 'Series 2006-RF3 1A2' '144A' 6% 25/10/2036	9,243,392	0.10	USD 15,134,000	Tenet Healthcare Corp 6% 1/10/2020	15,732,096	0.16
USD 164,644	Sudbury Mill CLO Ltd 'Series 2013- 1AA1R' '144A' FRN 17/1/2026	164,645	0.00	USD 860,000	Tennessee Housing Development Agency 3.75% 1/7/2038	941,889	0.01
USD 263,431	Sudbury Mill CLO Ltd 'Series 2013- 1AA2R' '144A' FRN 17/1/2026	263,432	0.00	USD 415,000	Tennessee Housing Development Agency 3.85% 1/7/2043	448,019	0.00
USD 2,328,000	Summit Materials LLC / Summit Materials Finance Corp 6.125% 15/7/2023	2,377,470	0.02	USD 325,000	Tennessee Housing Development Agency 3.95% 1/1/2049	350,818	0.00
USD 795,000	Sumter Landing Community Development District 4.172% 1/10/2047	958,937	0.01	USD 2,884,000	Teva Pharmaceutical Finance IV LLC 2.25% 18/3/2020	2,872,291	0.03
USD 918,000	Sunoco Logistics Partners Operations LP 4.25% 1/4/2024	969,944	0.01	USD 1,780,000	Texas A&M University 2.836% 15/5/2027	1,895,878	0.02
USD 695,000	Sunoco Logistics Partners Operations LP 4.65% 15/2/2022	728,664	0.01	USD 670,000	Texas Municipal Gas Acquisition & Supply Corp I 6.25% 15/12/2026	790,824	0.01
USD 7,101,000	Sunoco LP / Sunoco Finance Corp 4.875% 15/1/2023	7,278,525	0.07	USD 570,000	Texas Private Activity Bond Surface Transportation Corp 5% 31/12/2055	640,931	0.01
USD 445,000	Sunoco LP / Sunoco Finance Corp 5.5% 15/2/2026	462,800	0.01	USD 5,910,000	Texas Private Activity Bond Surface Transportation Corp 5% 30/6/2058	7,008,669	0.07
USD 3,489,000	Sunoco LP / Sunoco Finance Corp 5.875% 15/3/2028	3,637,282	0.04				
USD 207,000	Sunoco LP / Sunoco Finance Corp 6% 15/4/2027	218,385	0.00				
USD 1,975,000	SunTrust Bank/Atlanta GA FRN 2/8/2024	2,079,604	0.02				
USD 1,450,000	SunTrust Banks Inc FRN 15/6/2022 (Perpetual)	1,464,108	0.02				
USD 7,738,000	Sutter Health 3.695% 15/8/2028	8,559,023	0.09				
USD 3,408,649	Symphony CLO XII Ltd 'Series 2013-12A AR' '144A' FRN 15/10/2025	3,410,925	0.04				

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 1,822,968	Thacher Park CLO Ltd 'Series 2014-1A'AR '144A' FRN 20/10/2026	1,822,965	0.02	USD 2,000,000	Tri-County Metropolitan Transportation District of Oregon 5% 1/9/2043	2,469,780	0.03
USD 1,000,000	Thacher Park CLO Ltd 'Series 2014-1A'CR '144A' FRN 20/10/2026	1,000,093	0.01	USD 367,959	Trinitas CLO II Ltd 'Series 2014-2A A1R' '144A' FRN 15/7/2026	368,207	0.00
USD 1,410,000	Thacher Park CLO Ltd 'Series 2014-1A'D1R' '144A' FRN 20/10/2026	1,409,824	0.01	USD 1,400,000	TSASC Inc/NY 5% 1/6/2041	1,565,473	0.02
USD 260,000	Thayer Park CLO Ltd 'Series 2017-1A'D' '144A' FRN 20/4/2029	242,330	0.00	USD 1,780,000	Tyson Foods Inc 4% 1/3/2026	1,939,734	0.02
USD 500,000	THL Credit Wind River 2016-1 CLO Ltd 'Series 2016-1A'AR '144A' FRN 15/7/2028	499,433	0.01	USD 10,026,000	Tyson Foods Inc 4.35% 1/3/2029	11,446,585	0.12
USD 431,253	Thornburg Mortgage Securities Trust 2007-3 'Series 2007-3 4A1' FRN 25/6/2047	397,557	0.00	USD 146,900	UAL 2007-1 Pass Through Trust 6.636% 2/7/2022	155,464	0.00
USD 250,000	TIAA CLO II Ltd 'Series 2017-1A'A' '144A' FRN 20/4/2029	250,217	0.00	EUR 383,000	UGI International LLC 3.25% 1/11/2025	447,142	0.00
USD 250,000	TIAA CLO II Ltd 'Series 2017-1A'E' '144A' FRN 20/4/2029	228,181	0.00	USD 1,095,000	Union Pacific Corp 3.55% 15/8/2039	1,172,334	0.01
USD 263,000	Tiaa Clo III Ltd 'Series 2017-2A'A' '144A' FRN 16/1/2031	262,023	0.00	USD 1,947,114	United Airlines 2013-1 Class B Pass Through Trust 5.375% 15/8/2021	2,046,179	0.02
USD 750,000	Tiaa Clo III Ltd 'Series 2017-2A'B' '144A' FRN 16/1/2031	733,256	0.01	USD 1,505,000	United Parcel Service Inc 2.2% 1/9/2024	1,518,665	0.02
USD 3,220,000	TICP CLO VII Ltd 'Series 2017-7A'E' '144A' FRN 15/7/2029	3,141,352	0.03	USD 1,225,000	United Parcel Service Inc 3.4% 1/9/2049	1,284,331	0.01
USD 5,930,000	Tobacco Settlement Finance Authority 7.467% 1/6/2047	6,187,599	0.06	USD 260,000	United Rentals North America Inc 4.625% 15/10/2025	267,475	0.00
USD 3,710,000	Tobacco Settlement Financing Corp/VA 6.706% 1/6/2046	3,597,123	0.04	USD 578,000	United Rentals North America Inc 4.875% 15/1/2028	609,790	0.01
USD 4,112,000	Toll Brothers Finance Corp 4.375% 15/4/2023	4,302,180	0.04	USD 4,942,000	United Rentals North America Inc 5.5% 15/7/2025	5,189,397	0.05
USD 1,298,000	Toll Brothers Finance Corp 4.875% 15/11/2025	1,396,972	0.01	USD 347,000	United Rentals North America Inc 5.5% 15/5/2027	372,591	0.00
USD 2,917,000	Toll Brothers Finance Corp 4.875% 15/3/2027	3,180,259	0.03	USD 347,000	United Rentals North America Inc 5.875% 15/9/2026	371,724	0.00
USD 2,800,000	Total System Services Inc 3.8% 1/4/2021	2,858,467	0.03	USD 380,000	United Rentals North America Inc 6.5% 15/12/2026	415,625	0.00
USD 1,840,000	Treman Park CLO Ltd FRN 20/10/2026	1,798,659	0.02	USD 208,726,700	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024 ¹	216,675,792	2.22
USD 250,000	TRESTLES CLO 2017-1 Ltd 'Series 2017-1A'A1A' '144A' FRN 25/7/2029	250,099	0.00	USD 45,577,800	United States Treasury Inflation Indexed Bonds 0.625% 15/4/2023 ¹	47,783,307	0.49
USD 2,173,000	TRESTLES CLO 2017-1 Ltd 'Series 2017-1A'B' '144A' FRN 25/7/2029	2,172,045	0.02	USD 20,153,000	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029 ¹	22,204,034	0.23
USD 750,000	TRESTLES CLO 2017-1 Ltd 'Series 2017-1A'C' '144A' FRN 25/7/2029	751,526	0.01	USD 31,573,000	United States Treasury Note/Bond 1.625% 15/8/2029 ¹	31,341,136	0.32
USD 640,000	TRESTLES CLO II Ltd 'Series 2018-2A'D' '144A' FRN 25/7/2031	575,821	0.01	USD 4,316,000	United States Treasury Note/Bond 2.25% 15/8/2049 ¹	4,574,960	0.05
USD 1,130,000	TRI Pointe Group Inc 4.875% 1/7/2021	1,170,962	0.01	USD 33,430,000	United States Treasury Note/Bond 2.375% 15/5/2029 ¹	35,981,649	0.37
USD 1,809,000	TRI Pointe Group Inc 5.25% 1/6/2027	1,827,090	0.02	USD 595,000	United States Treasury Note/Bond 3% 15/8/2048 ¹	728,643	0.01
USD 11,930,000	Triaxx Prime CDO 2006-1 Ltd 'Series 2006-1A A2' '144A' FRN 3/3/2039	773,505	0.01	USD 13,875,000	United Technologies Corp 3.65% 16/8/2023	14,704,920	0.15
USD 730,000	Tricon American Homes 2017-SFR2 Trust 'Series 2017-SFR2 F' '144A' 5.104% 17/1/2036	766,819	0.01	USD 4,405,000	United Technologies Corp 4.125% 16/11/2028	5,029,773	0.05
USD 850,000	Tricon American Homes 2018-SFR1 Trust 'Series 2018-SFR1 E' '144A' 4.564% 17/5/2037	910,538	0.01	USD 1,525,000	UnitedHealth Group Inc 3.5% 15/8/2039	1,632,284	0.02
USD 580,000	Tricon American Homes 2018-SFR1 Trust 'Series 2018-SFR1 F' '144A' 4.96% 17/5/2037	609,073	0.01	USD 2,380,000	UnitedHealth Group Inc 3.7% 15/12/2025	2,595,561	0.03
				USD 1,895,000	UnitedHealth Group Inc 3.7% 15/8/2049	2,079,775	0.02
				USD 2,455,000	UnitedHealth Group Inc 3.875% 15/8/2059	2,719,772	0.03
				USD 3,265,000	UnitedHealth Group Inc 4.25% 15/6/2048	3,851,305	0.04
				USD 1,480,000	University of California 3.063% 1/7/2025	1,566,143	0.02
				USD 4,345,000	University of California 3.349% 1/7/2029	4,780,804	0.05
				USD 1,665,000	University of California 4.601% 15/5/2031	1,961,869	0.02

¹ Securities pledged or given in guarantee, see Note 14, 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 2,595,000	University of California 5.77% 15/5/2043	3,702,416	0.04	USD 2,129,000	Viacom Inc FRN 28/2/2057	2,229,659	0.02
USD 2,110,000	University of Houston 5% 15/2/2036	2,530,027	0.03	USD 435,000	Viacom Inc 4.25% 1/9/2023	464,122	0.01
USD 2,500,000	University of Michigan 5% 1/4/2047	3,056,087	0.03	USD 500,000	ViaSat Inc '144A' 5.625% 15/4/2027	528,750	0.01
USD 2,296,000	University of Notre Dame du Lac 3.394% 15/2/2048	2,608,675	0.03	USD 830,000	Vibrant Clo V Ltd 'Series 2016-5A' A' '144A' FRN 20/1/2029	830,608	0.01
USD 1,220,000	University of Oregon 5% 1/4/2046	1,452,477	0.02	USD 1,254,000	Vibrant Clo VII Ltd 'Series 2017-7A' A1' '144A' FRN 15/9/2030	1,248,020	0.01
USD 256,000	University of Southern California 3.028% 1/10/2039	273,724	0.00	USD 2,270,000	Virginia Small Business Financing Authority 5% 31/12/2052	2,627,309	0.03
USD 2,075,000	University of Vermont & State Agricultural College 5% 1/10/2043	2,535,474	0.03	USD 1,002,000	Vistra Energy Corp 5.875% 1/6/2023	1,025,798	0.01
USD 810,000	US 2018-USDC 'Series 2018- USDC E' '144A' FRN 13/5/2038	868,696	0.01	USD 3,527,000	Vistra Energy Corp 7.625% 1/11/2024	3,736,962	0.04
USD 1,300,000	US 2018-USDC 'Series 2018- USDC F' '144A' FRN 13/5/2038	1,347,408	0.01	USD 11,012,000	Vistra Operations Co LLC '144A' 3.55% 15/7/2024	11,135,234	0.11
USD 2,243,333	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/11/2025	2,381,297	0.02	USD 6,491,000	Vistra Operations Co LLC '144A' 5% 31/7/2027	6,718,185	0.07
USD 700,752	US Airways 2013-1 Class B Pass Through Trust 5.375% 15/11/2021	732,334	0.01	USD 347,000	Vistra Operations Co LLC '144A' 5.5% 1/9/2026	365,218	0.00
USD 207,000	US Concrete Inc 6.375% 1/6/2024	217,868	0.00	USD 451,000	Vistra Operations Co LLC '144A' 5.625% 15/2/2027	477,496	0.01
USD 310,000	Velocity Commercial Capital Loan Trust 2016-2 'Series 2016-2 M1' FRN 25/10/2046	317,284	0.00	USD 450,000	VNDO 2013-PENN Mortgage Trust 'Series 2013-PENN D' '144A' FRN 13/12/2029	454,677	0.00
USD 170,000	Velocity Commercial Capital Loan Trust 2016-2 'Series 2016-2 M2' FRN 25/10/2046	174,782	0.00	USD 885,000	VNDO 2013-PENN Mortgage Trust 'Series 2013-PENN E' '144A' FRN 13/12/2029	879,892	0.01
USD 710,000	Velocity Commercial Capital Loan Trust 2016-2 'Series 2016-2 M3' FRN 25/10/2046	739,271	0.01	USD 1,855,000	Voya CLO 2013-2 Ltd 'Series 2013- 2A A1R' '144A' FRN 25/4/2031	1,835,322	0.02
USD 310,000	Velocity Commercial Capital Loan Trust 2016-2 'Series 2016-2 M4' FRN 25/10/2046	336,558	0.00	USD 750,000	Voya CLO 2015-2 Ltd 'Series 2015- 2A BR' '144A' FRN 23/7/2027	742,897	0.01
USD 330,000	Velocity Commercial Capital Loan Trust 2017-1 'Series 2017-1 M2' '144A' FRN 25/5/2047	336,368	0.00	USD 3,500,000	Voya Clo 2017-4 Ltd 'Series 2017- 4A A1' '144A' FRN 15/10/2030	3,491,020	0.04
USD 330,000	Velocity Commercial Capital Loan Trust 2017-1 'Series 2017-1 M3' '144A' FRN 25/5/2047	342,734	0.00	EUR 422,000	Voya Euro CLO I DAC FRN 15/10/2030	423,862	0.00
USD 1,924,779	Velocity Commercial Capital Loan Trust 2017-2 'Series 2017-2 M3' '144A' FRN 25/11/2047	1,970,747	0.02	USD 16,376,592	Voyager OPTONE Delaware Trust 'Series 2009-1 SAA7' '144A' FRN 25/2/2038	6,100,302	0.06
USD 320,035	Velocity Commercial Capital Loan Trust 2017-2 'Series 2017-2 M4' '144A' FRN 25/11/2047	328,198	0.00	USD 2,013,670	Wachovia Asset Securitization Issuance II LLC 2007-HE2 Trust 'Series 2007-HE2A A' '144A' FRN 25/7/2037	1,882,519	0.02
USD 328,068	Velocity Commercial Capital Loan Trust 2018-1 'Series 2018-1 M2' '144A' 4.26% 25/4/2048	342,855	0.00	USD 8,352,500	WaMu Asset-Backed Certificates WaMu Series 2007-HE2 Trust 'Series 2007-HE2 2A3' FRN 25/4/2037	4,466,744	0.05
USD 6,028,000	Ventas Realty LP 3.5% 15/4/2024	6,336,822	0.07	USD 894,911	WaMu Asset-Backed Certificates WaMu Series 2007-HE2 Trust 'Series 2007-HE2 2A4' FRN 25/4/2037	488,810	0.01
USD 2,282,000	Venture XXIV CLO Ltd 'Series 2016-24A A1D' '144A' FRN 20/10/2028	2,283,138	0.02	USD 548,313	WaMu Mortgage Pass-Through Certificates Series 2005-AR2 Trust 'Series 2005-AR2 B1' FRN 25/1/2045	423,274	0.00
USD 804,000	Venture XXIV CLO Ltd 'Series 2016-24A E' '144A' FRN 20/10/2028	800,786	0.01	USD 9,269,794	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 'Series 2006-AR3 A1B' FRN 25/2/2046	8,948,441	0.09
USD 16,296,000	VeriSign Inc 4.625% 1/5/2023	16,601,550	0.17	USD 682,826	WaMu Mortgage Pass-Through Certificates Series 2007-0A5 Trust 'Series 2007-0A5 1A' FRN 25/6/2047	655,150	0.01
USD 3,535,000	Verizon Communications Inc 3.376% 15/2/2025	3,745,494	0.04	USD 870,000	Washington Metropolitan Area Transit Authority 5% 1/7/2036	1,077,473	0.01
USD 1,025,000	Verizon Communications Inc 3.875% 8/2/2029	1,143,181	0.01	USD 1,084,946	Washington Mutual Mortgage Pass- Through Certificates WAMT Series 2006-1 Trust 'Series 2006- 1 4CB' 6.5% 25/2/2036	977,788	0.01
USD 5,315,000	Verizon Communications Inc '144A' 4.016% 3/12/2029	6,002,076	0.06				
USD 6,240,000	Verizon Communications Inc 4.125% 16/3/2027	6,947,490	0.07				
USD 1,080,000	Verizon Communications Inc 4.272% 15/1/2036	1,239,942	0.01				
USD 3,961,000	Verizon Communications Inc 4.672% 15/3/2055	4,877,650	0.05				
USD 240,000	Verizon Communications Inc 5.012% 15/4/2049	308,210	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 5,862,373	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 'Series 2006-4 1A1' 6% 25/4/2036	5,569,097	0.06	USD 2,760,000	Wells Fargo Commercial Mortgage Trust 2016-BNK1 'Series 2016- BNK1 XD' '144A' FRN 15/8/2049	200,514	0.00
USD 372,519	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust (Step-up coupon) 'Series 2006-4 3A5' 6.35% 25/5/2036	341,027	0.00	USD 730,000	Wells Fargo Commercial Mortgage Trust 2016-C34 'Series 2016- C34 C' FRN 15/6/2049	802,414	0.01
USD 1,629,618	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust (Step-up coupon) 'Series 2006-4 3A1' 6.5% 25/5/2036	1,491,665	0.02	USD 800,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 'Series 2016- NXS5 C' FRN 15/1/2059	878,993	0.01
USD 4,990,267	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust (Step-up coupon) 'Series 2006-9 A7' 4.649% 25/10/2036	2,617,484	0.03	USD 1,856,000	Wells Fargo Commercial Mortgage Trust 2017-C39 'Series 2017- C39 D' '144A' FRN 15/9/2050	1,902,759	0.02
USD 1,516,425	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 'Series 2007-OA1 2A' FRN 25/12/2046	1,353,921	0.01	USD 1,940,000	Wells Fargo Commercial Mortgage Trust 2017-C39 'Series 2017- C39 C' 4.118% 15/9/2050	2,071,671	0.02
USD 4,709,086	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 'Series 2006- HE4 2A2' FRN 25/9/2036	2,203,667	0.02	USD 1,356,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 'Series 2017- HSDB A' '144A' FRN 13/12/2031	1,359,058	0.01
USD 3,857,261	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 'Series 2006- HE5 1A' FRN 25/10/2036	3,110,666	0.03	USD 9,624,522	Wells Fargo Commercial Mortgage Trust 2017-RC1 'Series 2017- RC1 XA' FRN 15/1/2060	789,867	0.01
USD 3,499,335	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 'Series 2006- HE5 2A2' FRN 25/10/2036	1,823,675	0.02	USD 850,000	Wells Fargo Commercial Mortgage Trust 2018-1745 'Series 2018- 1745 A' '144A' FRN 15/6/2036	947,160	0.01
USD 4,538,145	Washington Mutual Asset-Backed Certificates WMABS Series 2007-HE2 Trust 'Series 2007- HE2 2A2' FRN 25/2/2037	1,966,891	0.02	USD 798,379	Wells Fargo Commercial Mortgage Trust 2018-BX1 'Series 2018-BX1 E' '144A' FRN 15/12/2036	803,123	0.01
USD 1,530,000	Waste Management Inc 3.2% 15/8/2026	1,628,759	0.02	USD 21,622,054	Wells Fargo Commercial Mortgage Trust 2018-C44 'Series 2018- C44 XA' FRN 15/5/2051	1,151,008	0.01
USD 3,557,000	Weekley Homes LLC / Weekley Finance Corp 6% 1/2/2023	3,557,000	0.04	USD 1,050,000	Wells Fargo Commercial Mortgage Trust 2018-C44 'Series 2018- C44 D' '144A' 3% 15/5/2051	991,258	0.01
USD 1,821,000	Weekley Homes LLC / Weekley Finance Corp 6.625% 15/8/2025	1,830,105	0.02	USD 490,000	Wells Fargo Commercial Mortgage Trust 2018-C45 'Series 2018- C45 C' 4.727% 15/6/2051	537,386	0.01
USD 2,900,000	Wells Fargo & Co FRN 15/6/2024 (Perpetual)	3,108,177	0.03	USD 1,669,000	Welltower Inc 3.625% 15/3/2024	1,757,790	0.02
USD 4,726,000	Wells Fargo & Co FRN 15/6/2025 (Perpetual)	5,215,826	0.05	USD 3,087,000	Welltower Inc 4.125% 15/3/2029	3,404,360	0.04
USD 13,777,000	Wells Fargo & Co FRN 17/6/2027	14,362,528	0.15	USD 430,000	WESCO Distribution Inc 5.375% 15/12/2021	436,085	0.00
USD 3,900,000	Wells Fargo & Co 3% 22/4/2026	4,033,640	0.04	USD 1,173,000	Wesleyan University 4.781% 1/7/2116	1,487,000	0.02
USD 9,530,000	Wells Fargo & Co 3.55% 29/9/2025	10,135,660	0.10	USD 320,000	West CLO 2013-1 Ltd 'Series 2013-1A C' '144A' FRN 7/11/2025	320,266	0.00
USD 24,745,000	Wells Fargo & Co 3.75% 24/1/2024	26,336,280	0.27	USD 895,000	West Virginia Hospital Finance Authority 5% 1/6/2020	919,026	0.01
USD 6,446,000	Wells Fargo & Co 4.15% 24/1/2029	7,229,813	0.07	USD 890,000	West Virginia Hospital Finance Authority 5% 1/6/2021	945,483	0.01
USD 1,329,000	Wells Fargo Commercial Mortgage Trust 2015-C27 'Series 2015- C27 C' 3.894% 15/2/2048	1,352,776	0.01	USD 975,000	West Virginia Hospital Finance Authority 5% 1/6/2022	1,069,677	0.01
USD 3,400,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1 'Series 2015- NXS1 XB' FRN 15/5/2048	95,807	0.00	USD 810,000	West Virginia Hospital Finance Authority 5% 1/6/2023	915,260	0.01
USD 600,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 'Series 2015- NXS4 B' FRN 15/12/2048	647,024	0.01	USD 860,000	West Virginia Hospital Finance Authority 5% 1/6/2024	1,000,533	0.01
USD 443,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 'Series 2015- NXS4 D' FRN 15/12/2048	452,075	0.00	USD 2,350,000	Western Digital Corp 4.75% 15/2/2026	2,411,687	0.03
USD 480,000	Wells Fargo Commercial Mortgage Trust 2015-P2 'Series 2015-P2 D' '144A' 3.241% 15/12/2048	434,464	0.00	USD 40,598	WFRBS Commercial Mortgage Trust 2011-C3 'Series 2011-C3 A3FL' '144A' FRN 15/3/2044	40,686	0.00
				USD 360,000	WFRBS Commercial Mortgage Trust 2012-C8 'Series 2012-C8 C' FRN 15/8/2045	379,131	0.00
				USD 520,000	WFRBS Commercial Mortgage Trust 2014-C24 'Series 2014- C24 B' FRN 15/11/2047	547,128	0.01
				USD 937,000	Whiting Petroleum Corp 1.25% 1/4/2020	925,094	0.01
				USD 2,522,000	William Lyon Homes Inc 6% 1/9/2023	2,610,270	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 537,000	William Lyon Homes Inc '144A' 6.625% 15/7/2027	538,343	0.01	USD 4,282,948	Uruguay Uruguay Government International Bond 4.375% 27/10/2027	4,755,411	0.05
USD 753,000	Williams Cos Inc/The 3.75% 15/6/2027	785,237	0.01		Vietnam No Va Land Investment Group Corp 5.5% 27/4/2023	5,109,000	0.05
USD 901,000	Williams Cos Inc/The 4% 15/9/2025	960,326	0.01	USD 5,200,000		3,330,778	0.04
USD 650,000	Wisconsin Health & Educational Facilities Authority 5% 15/12/2044	741,367	0.01	USD 3,000,000	Vinpearl JSC 3.5% 14/6/2023	8,439,778	0.09
EUR 274,000	WMG Acquisition Corp 3.625% 15/10/2026	324,435	0.00	Total Bonds		8,276,550,551	84.95
EUR 2,610,000	WMG Acquisition Corp 4.125% 1/11/2024	3,003,569	0.03	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		8,413,624,072	86.36
USD 225,000	WPX Energy Inc 5.25% 15/9/2024	229,739	0.00				
USD 173,000	WPX Energy Inc 5.75% 1/6/2026	179,917	0.00				
USD 173,000	WPX Energy Inc 8.25% 1/8/2023	193,328	0.00				
USD 173,000	Wyndham Hotels & Resorts Inc '144A' 5.375% 15/4/2026	182,515	0.00				
USD 226,000	XPO Logistics Inc '144A' 6.125% 1/9/2023	234,249	0.00				
USD 90,000	XPO Logistics Inc '144A' 6.5% 15/6/2022	92,199	0.00				
USD 2,063,907	Yale Mortgage Loan Trust 2007-1 'Series 2007-1 A' '144A' FRN 25/6/2037	871,037	0.01				
USD 960,000	York Clo-3 Ltd 'Series 2016-1A AR' '144A' FRN 20/10/2029	958,563	0.01	USD 2,391	Lehman Brothers Holdings Inc 31/12/2049 (Zero Coupon)**	27	0.00
USD 5,995,000	York Clo-3 Ltd 'Series 2016-1A BR' '144A' FRN 20/10/2029	5,959,299	0.06	USD 2,391	Lehman Brothers Special Finance 31/12/2049 (Zero Coupon)**	-	0.00
USD 2,990,000	York Clo-3 Ltd 'Series 2016-1A DR' '144A' FRN 20/10/2029	2,989,396	0.03	USD 3,780,000	Washington Mutual Bank Escrow (Defaulted) 4/2/2018 (Zero Coupon)	-	0.00
USD 1,520,000	York Clo-3 Ltd 'Series 2016-1A ER' '144A' FRN 20/10/2029	1,473,055	0.02	USD 7,220,000	Washington Mutual Bank Escrow (Defaulted) FRN 1/5/2018 (Zero Coupon)	-	0.00
USD 730,000	York Clo-3 Ltd 'Series 2016-1A FR' '144A' FRN 20/10/2029	655,296	0.01	USD 3,399,000	Washington Mutual Bank Escrow 16/6/2018 (Zero Coupon)	-	0.00
USD 2,740,000	York Clo-3 Ltd 'Series 2016-1A SUB' '144A' FRN 20/10/2029	1,888,553	0.02	USD 630,000	Washington Mutual Bank Escrow (Defaulted) 16/6/2018 (Zero Coupon)	-	0.00
USD 550,000	York Clo-4 Ltd 'Series 2016-2A A' '144A' FRN 20/1/2030	551,265	0.01	USD 10,740,000	Washington Mutual Bank Escrow (Defaulted) 6/11/2018 (Zero Coupon)	-	0.00
USD 610,000	York Clo-4 Ltd 'Series 2016-2A D' '144A' FRN 20/1/2030	614,932	0.01			27	0.00
USD 1,820,000	York Clo-4 Ltd 'Series 2016-2A E' '144A' FRN 20/1/2030	1,780,016	0.02	Total Bonds		27	0.00
USD 2,010,000	York Clo-4 Ltd 'Series 2016-2A SUB' '144A' FRN 20/1/2030	1,326,976	0.01	Total Other Transferable Securities		27	0.00
USD 3,115,000	Zayo Group LLC / Zayo Capital Inc 6% 1/4/2023	3,218,979	0.03	Total Portfolio		8,413,624,099	86.36
USD 1,085,000	Zayo Group LLC / Zayo Capital Inc 6.375% 15/5/2025	1,118,906	0.01	Other Net Assets		1,328,908,306	13.64
USD 172,000	Zekelman Industries Inc '144A' 9.875% 15/6/2023	181,352	0.00	Total Net Assets (USD)		9,742,532,405	100.00
		5,132,961,173	52.69				

** Security subject to a fair value adjustment as detailed in Note 2(i).

先渡為替予約 2019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)
ARS	90,382,500	USD	1,950,000	Citibank	3/9/2019	(418,076)
USD	1,950,000	ARS	88,920,000	BNP Paribas	3/9/2019	442,865
BRL	27,118,099	EUR	5,974,333	Deutsche Bank	4/9/2019	(58,119)
BRL	17,877,189	EUR	3,982,000	Citibank	4/9/2019	(86,384)
BRL	54,700,376	EUR	12,615,000	BNP Paribas	4/9/2019	(740,373)
BRL	23,459,920	EUR	5,533,000	JP Morgan	4/9/2019	(453,051)
BRL	14,612,902	USD	3,627,000	BNP Paribas	4/9/2019	(101,864)

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)
BRL	8,832,200	USD	2,187,000	RBS Plc	4/9/2019	(56,369)
BRL	7,036,015	USD	1,745,000	Morgan Stanley	4/9/2019	(47,671)
BRL	20,749,708	USD	5,197,000	Bank of America	4/9/2019	(191,454)
BRL	111,333,849	USD	27,951,000	Citibank	4/9/2019	(1,133,484)
BRL	7,527,469	USD	1,992,000	Toronto Dominion	4/9/2019	(176,115)
BRL	12,623,636	USD	3,320,000	Goldman Sachs	4/9/2019	(274,744)
BRL	88,925,652	USD	23,363,000	Barclays	4/9/2019	(1,911,066)

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)
EUR	3,318,333	BRL	14,889,340	Morgan Stanley	4/9/2019	73,993	CAD	22,039,291	NZD	25,447,000	Bank of America	18/9/2019	534,158
EUR	7,081,000	BRL	30,998,357	BNP Paribas	4/9/2019	344,620	CAD	4,802,166	NZD	5,535,000	JP Morgan	18/9/2019	122,504
EUR	4,426,000	BRL	19,652,547	RBS Plc	4/9/2019	148,600	CAD	2,029,763	USD	1,549,000	Citibank	18/9/2019	(18,349)
EUR	2,213,000	BRL	9,802,484	Citibank	4/9/2019	80,039	CAD	14,721,944	USD	11,238,000	Royal Bank		
EUR	5,533,000	BRL	23,311,636	Deutsche Bank	4/9/2019	488,822					of Canada	18/9/2019	(136,134)
EUR	5,533,000	BRL	23,468,220	JP Morgan	4/9/2019	451,049	CAD	7,394,020	USD	5,657,000	Goldman Sachs	18/9/2019	(81,145)
USD	18,624,000	BRL	72,903,069	BNP Paribas	4/9/2019	1,037,265	CAD	4,390,152	USD	3,320,000	JP Morgan	18/9/2019	(9,372)
USD	8,959,000	BRL	35,855,887	Goldman Sachs	4/9/2019	309,324	CAD	7,994,246	USD	6,076,000	RBS Plc	18/9/2019	(47,513)
USD	20,519,000	BRL	81,346,459	Deutsche Bank	4/9/2019	895,428	CAD	27,601,230	USD	20,940,000	Morgan Stanley	18/9/2019	(125,823)
USD	23,657,000	BRL	92,347,309	Citibank	4/9/2019	1,379,645	CAD	12,865,478	USD	9,643,000	BNP Paribas	18/9/2019	58,898
USD	4,426,000	BRL	16,932,548	RBS Plc	4/9/2019	341,285	CAD	7,291,430	USD	5,524,000	Deutsche Bank	18/9/2019	(25,508)
USD	1,992,000	BRL	7,521,593	HSBC Bank Plc	4/9/2019	177,532	CAD	2,613,865	USD	1,990,000	UBS	18/9/2019	(18,876)
USD	3,947,000	BRL	15,023,308	Barclays	4/9/2019	322,880	CAD	21,717,487	USD	16,598,000	Bank of America	18/9/2019	(220,773)
ARS	89,330,400	USD	1,959,000	BNP Paribas	5/9/2019	(456,413)	CAD	4,801,500	USD	3,592,188	Barclays	18/9/2019	28,639
GBP	177,399,000	USD	216,284,861	Bank of America	5/9/2019	427,295	CHF	2,510,401	CAD	3,320,000	Citibank	18/9/2019	41,621
JPY	9,745,973,000	USD	91,606,100	Bank of America	5/9/2019	225,127	CHF	5,833,737	CAD	7,746,000	JP Morgan	18/9/2019	73,421
USD	1,371,300	ARS	89,545,890	Goldman Sachs	5/9/2019	(134,912)	CHF	15,800,000	EUR	14,559,931	State Street	18/9/2019	(82,783)
USD	3,271,329	AUD	4,854,600	State Street	5/9/2019	363	CHF	15,730,000	EUR	14,488,415	Deutsche Bank	18/9/2019	(74,664)
USD	9,273,694	EUR	8,350,000	UBS	5/9/2019	48,600	CHF	17,485,163	EUR	16,096,240	UBS	18/9/2019	(73,261)
USD	749,460,094	EUR	670,512,000	BNP Paribas	5/9/2019	8,677,354	CHF	17,653,979	EUR	16,169,092	Goldman Sachs	18/9/2019	17,329
USD	14,108,468	GBP	11,592,000	Citibank	5/9/2019	(52,420)	CHF	2,903,611	EUR	2,656,000	JP Morgan	18/9/2019	6,596
USD	229,025,201	GBP	187,426,000	Bank of America	5/9/2019	63,975	CHF	9,716,581	EUR	8,852,000	Morgan Stanley	18/9/2019	61,863
USD	10,413,884	JPY	1,102,723,700	State Street	5/9/2019	23,493	CHF	13,278,000	JPY	1,459,968,012	Citibank	18/9/2019	(307,580)
USD	81,435,651	JPY	8,825,605,000	Royal Bank			CHF	5,140,052	NZD	7,746,000	Citibank	18/9/2019	314,934
				of Canada	5/9/2019	(1,723,428)	CHF	1,616,986	USD	1,656,000	JP Morgan	18/9/2019	(16,571)
EGP	112,201,000	USD	6,148,000	Citibank	9/9/2019	618,833	CHF	3,240,184	USD	3,314,000	HSBC Bank Plc	18/9/2019	(28,845)
EUR	126,053	USD	141,503	Citibank	9/9/2019	(2,196)	CHF	5,257,105	USD	5,400,000	UBS	18/9/2019	(69,930)
USD	1,182,532	CHF	1,174,133	Bank of America	9/9/2019	(6,908)	CHF	8,253,729	USD	8,410,000	Citibank	18/9/2019	(41,715)
USD	3,539,427	EUR	3,135,785	JP Morgan	9/9/2019	73,930	CHF	1,693,407	USD	1,944,000	Goldman Sachs	18/9/2019	(24,314)
USD	8,549,268	EUR	7,519,000	Bank of America	9/9/2019	239,686	CHF	6,929,794	USD	7,082,000	BNP Paribas	18/9/2019	(56,026)
CLP	2,769,763,950	USD	3,903,000	Citibank	11/9/2019	(49,551)	CHF	554,521	USD	568,000	Royal Bank		
EGP	66,813,941	USD	3,973,000	Citibank	11/9/2019	54,026					of Canada	18/9/2019	(5,783)
IDR	27,735,416,000	USD	1,951,000	Deutsche Bank	11/9/2019	2,740	CHF	6,867,832	USD	6,987,000	Deutsche Bank	18/9/2019	(23,848)
USD	1,941,000	CLP	1,395,967,200	Citibank	11/9/2019	(1,147)	CHF	7,401,270	USD	7,524,000	Bank of America	18/9/2019	(20,006)
USD	1,951,000	CLP	1,402,183,700	Bank of America	11/9/2019	205	CNH	357,190,000	USD	50,477,622	Royal Bank		
USD	1,951,000	IDR	28,037,821,000	Goldman Sachs	11/9/2019	(24,042)					of Canada	18/9/2019	(546,757)
USD	971,000	ARS	64,571,500	JP Morgan	16/9/2019	(69,366)	CNH	419,040,000	USD	59,235,804	Citibank	18/9/2019	(659,054)
USD	3,339,500	ARS	223,746,500	Morgan Stanley	16/9/2019	(265,470)	CNH	100,712,532	USD	14,634,642	HSBC Bank Plc	18/9/2019	(556,242)
ARS	59,231,750	USD	1,229,000	Citibank	18/9/2019	(282,304)	CNH	12,475,000	USD	1,814,941	BNP Paribas	18/9/2019	(71,086)
ARS	51,912,900	USD	986,000	BNP Paribas	18/9/2019	(156,280)	CNY	111,860,000	USD	16,345,437	Standard		
AUD	26,295,000	CAD	23,667,607	JP Morgan	18/9/2019	(123,421)					Chartered Bank	18/9/2019	(677,441)
AUD	10,696,027	EUR	6,480,000	RBS Plc	18/9/2019	43,417	EUR	3,762,000	AUD	6,181,068	Deutsche Bank	18/9/2019	(5,949)
AUD	11,022,121	EUR	6,639,000	JP Morgan	18/9/2019	87,384	EUR	7,524,000	AUD	12,346,750	Morgan Stanley	18/9/2019	(1,527)
AUD	4,251,159	EUR	2,655,000	Citibank	18/9/2019	(70,674)	EUR	10,842,000	AUD	17,884,128	Toronto Dominion	18/9/2019	(64,618)
AUD	8,876,785	EUR	5,531,000	HSBC Bank Plc	18/9/2019	(133,344)	EUR	2,877,000	AUD	4,677,455	JP Morgan	18/9/2019	28,839
AUD	4,955,771	EUR	3,088,000	Morgan Stanley	18/9/2019	(85,645)	EUR	5,531,000	AUD	8,829,387	State Street	18/9/2019	165,293
AUD	2,211,000	JPY	166,983,785	Standard			EUR	3,320,000	CHF	3,662,299	Barclays	18/9/2019	(41,485)
				Chartered Bank	18/9/2019	(84,582)	EUR	2,656,000	CHF	2,896,079	RBS Plc	18/9/2019	1,042
AUD	6,639,000	NZD	6,921,250	RBS Plc	18/9/2019	99,971	EUR	8,852,000	CHF	9,749,062	Citibank	18/9/2019	(94,794)
AUD	6,197,000	NZD	6,454,615	HSBC Bank Plc	18/9/2019	97,009	EUR	23,477,626	CHF	25,480,000	Credit Suisse	18/9/2019	130,662
AUD	3,762,000	NZD	3,940,545	Bank of America	18/9/2019	44,887	EUR	34,540,832	CHF	37,520,000	UBS	18/9/2019	158,544
AUD	7,307,504	USD	4,984,709	JP Morgan	18/9/2019	(59,016)	EUR	13,170,000	GBP	11,994,249	Citibank	18/9/2019	(95,823)
AUD	5,533,000	USD	3,741,246	Citibank	18/9/2019	(11,674)	EUR	5,860,000	GBP	5,308,989	Morgan Stanley	18/9/2019	(8,584)
AUD	1,810,000	USD	1,266,041	Royal Bank			EUR	7,397,968	GBP	6,660,650	State Street	18/9/2019	40,127
				of Canada	18/9/2019	(45,993)	EUR	638,561	GBP	570,816	Bank of America	18/9/2019	8,478
AUD	22,567,000	USD	15,757,797	Bank of America	18/9/2019	(546,293)	EUR	6,606,998	GBP	5,923,476	Goldman Sachs	18/9/2019	66,438
AUD	2,770,000	USD	1,953,121	Deutsche Bank	18/9/2019	(85,976)	EUR	1,802,423	GBP	1,620,000	Standard		
AUD	2,656,000	USD	1,846,156	HSBC Bank Plc	18/9/2019	(55,854)					Chartered Bank	18/9/2019	13,180
AUD	9,102,000	USD	6,307,503	RBS Plc	18/9/2019	(172,211)	EUR	5,404,002	GBP	4,856,663	Deutsche Bank	18/9/2019	40,006
AUD	940,000	USD	655,026	Nomura	18/9/2019	(21,410)	EUR	2,784,130	GBP	2,499,861	RBS Plc	18/9/2019	23,399
BRL	72,637,530	USD	19,136,063	Citibank	18/9/2019	(1,632,192)	EUR	2,949,000	NOK	29,360,489	Toronto Dominion	18/9/2019	28,882
BRL	9,500,000	USD	2,524,246	Goldman Sachs	18/9/2019	(234,978)	EUR	5,754,000	NZD	9,610,266	Morgan Stanley	18/9/2019	288,535
BRL	10,882,186	USD	2,888,000	Standard			EUR	5,090,000	NZD	8,860,632	JP Morgan	18/9/2019	28,070
				Chartered Bank	18/9/2019	(265,659)	EUR	3,541,000	NZD	5,990,083	Citibank	18/9/2019	129,557
BRL	116,310,227	USD	29,973,000	Morgan Stanley	18/9/2019	(1,945,076)	EUR	7,523,000	SEK	80,028,949	Citibank	18/9/2019	154,046
CAD	1,562,214	AUD	1,735,000	Goldman Sachs	18/9/2019	8,577	EUR	5,533,000	SEK	59,132,331	Morgan Stanley	18/9/2019	85,461
CAD	14,927,836	AUD	16,595,000	Morgan Stanley	18/9/2019	71,110	EUR	7,746,000	SEK	81,363,287	Royal Bank		
CAD	7,306,430	AUD	7,965,000	Citibank	18/9/2019	140,917					of Canada	18/9/2019	264,515
CAD	5,532,857	CHF	4,154,844	UBS	18/9/2019	(40,164)	EUR	3,249,375	USD	3,693,006	Toronto Dominion	18/9/2019	(99,467)
CAD	2,213,143	CHF	1,663,952	Morgan Stanley	18/9/2019	(18,108)	EUR	20,000,000	USD	22,633,562	Goldman Sachs	18/9/2019	(515,222)
CAD	3,320,000	CHF	2,499,894	Bank of America	18/9/2019	(30,967)	EUR	15,324,080	USD	17,348,285	Deutsche Bank	18/9/2019	(401,124)
CAD	3,429,000	NOK	23,066,997	JP Morgan	18/9/2019	46,240	EUR	49,203,010	USD	55,824,607	Barclays	18/9/2019	(1,410,162)
CAD	9,950,000	NOK	67,197,907	Bank of America	18/9/2019	111,904	EUR	16,478,333	USD	18,766,088	JP Morgan	18/9/2019	(542,420)

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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)
EUR	71,388,000	USD	79,998,209	HSBC Bank Plc	18/9/2019	(1,049,007)	NZD	7,746,000	CHF	5,130,369	Citibank	18/9/2019	(305,117)
EUR	31,822,989	USD	35,844,082	RBS Plc	18/9/2019	(650,497)	NZD	8,822,120	EUR	5,090,000	Toronto Dominion	18/9/2019	(52,414)
EUR	20,919,311	USD	23,957,361	State Street	18/9/2019	(222,340)	NZD	15,505,772	EUR	9,295,000	Goldman Sachs	18/9/2019	(477,877)
EUR	8,046,792	USD	9,030,013	UBS	18/9/2019	(130,929)	NZD	10,978,000	SEK	67,260,878	Bank of America	18/9/2019	76,518
EUR	206,869,878	USD	232,463,869	Citibank	18/9/2019	(3,682,963)	NZD	8,243,500	USD	5,226,994	JP Morgan	18/9/2019	(16,053)
EUR	132,115,709	USD	149,638,257	Bank of America	18/9/2019	(3,529,250)	NZD	6,171,310	USD	3,949,014	Standard	18/9/2019	(47,960)
EUR	12,649,065	USD	14,301,840	Standard	18/9/2019	(313,024)	NZD	2,582,902	USD	1,657,000	HSBC Bank Plc	18/9/2019	(24,277)
EUR	18,725,000	USD	20,916,739	Morgan Stanley	18/9/2019	(208,444)	NZD	3,776,934	USD	2,434,000	Toronto Dominion	18/9/2019	(46,497)
EUR	5,540,000	USD	6,305,107	BNP Paribas	18/9/2019	(178,327)	NZD	21,024,000	USD	14,176,515	Morgan Stanley	18/9/2019	(886,671)
GBP	2,600,000	EUR	2,896,753	Barclays	18/9/2019	(25,550)	NZD	495,000	USD	326,884	Citibank	18/9/2019	(13,981)
GBP	5,200,000	EUR	5,840,367	Goldman Sachs	18/9/2019	(102,923)	PHP	116,300,000	USD	2,275,533	Goldman Sachs	18/9/2019	(42,800)
GBP	10,360,000	EUR	11,626,941	RBS Plc	18/9/2019	(195,249)	PHP	28,102,500	USD	547,327	Standard	18/9/2019	(7,814)
GBP	2,709,043	USD	3,314,000	JP Morgan	18/9/2019	(2,696)	PHP	28,095,000	USD	542,113	UBS	18/9/2019	(2,744)
GBP	4,111,609	USD	4,978,000	HSBC Bank Plc	18/9/2019	(47,682)	PHP	28,102,500	USD	542,519	BNP Paribas	18/9/2019	(3,006)
GBP	1,655,000	USD	2,074,985	Bank of America	18/9/2019	(50,831)	RUB	66,398,427	USD	1,026,205	Bank of America	18/9/2019	(29,131)
GBP	1,910,000	USD	2,405,486	RBS Plc	18/9/2019	(70,865)	RUB	6,223,941	USD	98,000	Citibank	18/9/2019	(4,538)
GBP	680,000	USD	864,308	Nomura	18/9/2019	(33,134)	RUB	386,442,780	USD	6,059,614	Goldman Sachs	18/9/2019	(256,562)
GBP	1,655,000	USD	2,100,021	Morgan Stanley	18/9/2019	(75,868)	RUB	38,522,033	USD	602,798	Deutsche Bank	18/9/2019	(24,330)
GBP	2,600,000	USD	3,295,838	Deutsche Bank	18/9/2019	(117,819)	SEK	80,006,669	EUR	7,523,000	Morgan Stanley	18/9/2019	(156,319)
IDR	14,056,482	USD	979,000	JP Morgan	18/9/2019	10,513	SEK	58,402,752	EUR	5,533,000	Bank of America	18/9/2019	(159,903)
IDR	128,231,430	USD	9,087,962	BNY Mellon	18/9/2019	(61,062)	SEK	24,943,055	EUR	2,360,686	JP Morgan	18/9/2019	(65,654)
IDR	45,520,000	USD	3,242,559	Deutsche Bank	18/9/2019	(38,194)	SEK	56,800,014	EUR	5,365,514	Citibank	18/9/2019	(160,111)
IDR	9,313,800	USD	651,588	Citibank	18/9/2019	4,062	SEK	137,652,478	NOK	128,359,000	JP Morgan	18/9/2019	(86,395)
IDR	14,169,833	USD	990,216	UBS	18/9/2019	7,277	SEK	67,597,035	NZD	10,978,000	Bank of America	18/9/2019	(42,218)
IDR	9,313,800	USD	650,314	Bank of America	18/9/2019	5,336	SEK	28,801	USD	3,000	Citibank	18/9/2019	(61)
IDR	423,065,705	USD	29,206,398	BNP Paribas	18/9/2019	575,538	SEK	52,277,654	USD	5,535,000	Morgan Stanley	18/9/2019	(200,841)
INR	333,890,710	USD	4,802,327	Deutsche Bank	18/9/2019	(144,364)	SEK	6,180,093	USD	963,000	UBS	18/9/2019	(32,413)
INR	80,568,446	USD	1,167,000	JP Morgan	18/9/2019	(42,866)	SEK	37,233,866	USD	3,984,000	HSBC Bank Plc	18/9/2019	(184,836)
INR	72,670,000	USD	1,053,570	BNP Paribas	18/9/2019	(39,652)	SEK	61,025,524	USD	6,581,000	Bank of America	18/9/2019	(354,250)
INR	1,900,404	USD	27,506,209	ANZ	18/9/2019	(991,088)	SGD	12,600,000	USD	9,107,835	UBS	18/9/2019	(51,740)
JPY	167,498,859	AUD	2,211,000	JP Morgan	18/9/2019	89,440	SGD	2,560,000	USD	1,843,185	Goldman Sachs	18/9/2019	3,195
JPY	489,431,727	CHF	4,426,000	Citibank	18/9/2019	128,706	SGD	4,008,388	USD	2,888,000	BNP Paribas	18/9/2019	3,020
JPY	970,175,632	CHF	8,852,000	HSBC Bank Plc	18/9/2019	175,472	SGD	5,946,804	USD	980,000	HSBC Bank Plc	18/9/2019	34,237
JPY	1,140,827,212	USD	10,628,763	Standard	18/9/2019	131,090	TRY	771,206	USD	124,000	Citibank	18/9/2019	7,531
JPY	893,855,503	USD	8,410,000	Chartered Bank	18/9/2019	20,510	TRY	117,217,504	USD	3,753,425	Deutsche Bank	18/9/2019	(10,518)
JPY	1,092,290,793	USD	10,297,302	State Street	18/9/2019	4,774	TWD	67,600,000	USD	2,184,327	JP Morgan	18/9/2019	(25,771)
JPY	114,413,688	USD	1,080,000	UBS	18/9/2019	(893)	TWD	13,400,000	USD	434,670	Citibank	18/9/2019	(6,790)
JPY	6,069,055,964	USD	56,901,872	Toronto Dominion	18/9/2019	(893)	TWD	13,400,000	USD	434,924	Bank of America	18/9/2019	(7,044)
JPY	17,623,392,250	USD	164,362,374	Bank of America	18/9/2019	339,183	USD	3,339,500	ARS	215,564,725	Citibank	18/9/2019	(105,854)
JPY	310,322,925	USD	2,923,000	Citibank	18/9/2019	1,854,836	USD	7,173,133	AUD	10,598,000	Goldman Sachs	18/9/2019	29,449
JPY	4,089,331,200	USD	38,451,154	Royal Bank of Canada	18/9/2019	3,849	USD	20,340,000	AUD	30,164,302	Bank of America	18/9/2019	7,461
JPY	717,603,905	USD	6,641,000	HSBC Bank Plc	18/9/2019	117,880	USD	6,033,107	AUD	8,726,549	Standard	18/9/2019	149,544
JPY	1,313,987,926	USD	12,172,000	Morgan Stanley	18/9/2019	127,170	USD	3,000,200	AUD	4,426,000	Chartered Bank	18/9/2019	16,812
JPY	305,260,000	USD	2,847,906	JP Morgan	18/9/2019	221,404	USD	118,471	AUD	175,000	Morgan Stanley	18/9/2019	16,812
KRW	6,047,039,430	USD	5,101,000	RBS Plc	18/9/2019	31,192	USD	9,663,841	AUD	13,792,000	UBS	18/9/2019	511
KRW	3,901,862,925	USD	3,299,827	BNP Paribas	18/9/2019	(100,330)	USD	3,620,518	AUD	5,201,000	HSBC Bank Plc	18/9/2019	367,211
KRW	4,287,303,490	USD	3,647,500	JP Morgan	18/9/2019	(73,136)	USD	6,049,367	AUD	8,782,000	RBS Plc	18/9/2019	114,733
KRW	3,608,210,000	USD	3,085,942	HSBC Bank Plc	18/9/2019	(102,064)	USD	2,888,000	BRL	11,953,432	Citibank	18/9/2019	129,775
KRW	3,439,175,000	USD	2,924,704	Bank of America	18/9/2019	(102,090)	USD	1,956,000	BRL	7,700,224	Goldman Sachs	18/9/2019	7,515
KRW	1,258,396,000	USD	1,076,195	Deutsche Bank	18/9/2019	(80,637)	USD	9,760,000	BRL	40,558,656	Standard	18/9/2019	100,434
KRW	100,617,741	USD	4,981,000	Goldman Sachs	18/9/2019	(35,551)	USD	4,880,000	BRL	20,387,640	Chartered Bank	18/9/2019	(13,645)
KRW	24,272,101	USD	1,213,500	State Street	18/9/2019	17,444	USD	20,165,000	CAD	26,685,636	Morgan Stanley	18/9/2019	(32,923)
KRW	24,213,302	USD	1,213,500	Morgan Stanley	18/9/2019	(7,721)	USD	25,873,000	CAD	34,249,580	UBS	18/9/2019	41,275
KRW	52,649,436	USD	2,656,000	HSBC Bank Plc	18/9/2019	(10,642)	USD	14,976,000	CAD	19,605,681	Bank of America	18/9/2019	45,279
KRW	86,528,763	USD	4,381,000	Deutsche Bank	18/9/2019	(42,462)	USD	2,215,000	CAD	2,949,384	Morgan Stanley	18/9/2019	191,292
KRW	55,422,667	USD	2,888,000	JP Morgan	18/9/2019	(134,737)	USD	19,575,000	CAD	25,678,706	JP Morgan	18/9/2019	(9,140)
KRW	24,551,143	USD	1,231,000	Bank of America	18/9/2019	(1,989,990)	USD	3,311,000	CAD	4,402,875	HSBC Bank Plc	18/9/2019	210,603
KRW	1,132,302,080	USD	58,240,000	Goldman Sachs	18/9/2019	(11,359)	USD	5,533,000	CAD	7,303,754	Citibank	18/9/2019	(9,222)
NOK	60,444,607	CAD	8,852,000	JP Morgan	18/9/2019	(20,622)	USD	1,770,000	CAD	2,325,184	RBS Plc	18/9/2019	25,216
NOK	146,315,656	CAD	21,575,000	Morgan Stanley	18/9/2019	(161,034)	USD	9,708,164	CAD	12,699,010	Barclays	18/9/2019	16,572
NOK	29,387,855	EUR	2,949,000	Deutsche Bank	18/9/2019	(25,869)	USD	6,715,000	CAD	8,854,735	BNP Paribas	18/9/2019	131,799
NOK	48,688,000	SEK	52,167,975	BNP Paribas	18/9/2019	37,377	USD	3,320,000	CHF	3,272,192	Royal Bank of Canada	18/9/2019	37,616
NOK	79,671,000	SEK	85,867,891	Citibank	18/9/2019	9,900	USD	12,740,000	CHF	12,473,538	Deutsche Bank	18/9/2019	2,392
NOK	44,580,187	USD	4,952,000	JP Morgan	18/9/2019	(43,906)	USD	6,987,000	CHF	8,684,221	Citibank	18/9/2019	93,339
NOK	49,756,609	USD	5,533,000	Bank of America	18/9/2019	(55,004)	USD	16,369,000	CHF	16,026,219	Bank of America	18/9/2019	27,509
NOK	27,723,899	USD	3,098,000	Bardays	18/9/2019	(45,714)	USD	6,914,000	CHF	6,732,514	Morgan Stanley	18/9/2019	120,349
NOK	27,477,547	USD	3,222,000	JP Morgan	18/9/2019	(196,837)	USD	22,955,245	CNH	160,532,228	JP Morgan	18/9/2019	88,044
NZD	17,311,325	AUD	16,598,000	Citibank	18/9/2019	(245,082)	USD				Citibank	18/9/2019	514,770
NZD	19,917,000	CAD	17,213,254	JP Morgan	18/9/2019	(390,492)	USD						
NZD	11,065,000	CAD	9,627,225	Morgan Stanley	18/9/2019	(265,433)	USD						

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	106,037,334	CNH	733,540,000	Bank of America	18/9/2019	3,497,267
USD	15,133,949	CNH	106,761,993	Royal Bank of Canada	18/9/2019	209,907
USD	4,538,677	CNH	31,960,000	RBS Plc	18/9/2019	71,053
USD	3,890,294	CNH	27,525,000	BNP Paribas	18/9/2019	42,631
USD	1,756,000	CNH	12,187,341	HSBC Bank Plc	18/9/2019	52,356
USD	16,102,289	CNY	111,860,000	Citibank	18/9/2019	434,273
USD	14,883,001	EUR	13,085,188	Goldman Sachs	18/9/2019	411,869
USD	208,113,863	EUR	182,540,565	Standard Chartered Bank	18/9/2019	6,239,150
USD	22,023,850	EUR	19,409,616	HSBC Bank Plc	18/9/2019	558,426
USD	19,586,580	EUR	17,379,885	JP Morgan	18/9/2019	365,851
USD	749,808	EUR	674,000	Royal Bank of Canada	18/9/2019	4,420
USD	74,475,468	EUR	66,062,066	Deutsche Bank	18/9/2019	1,416,306
USD	12,215,701	EUR	10,928,682	Toronto Dominion	18/9/2019	129,475
USD	17,164,311	EUR	15,445,212	UBS	18/9/2019	83,189
USD	45,322,168	EUR	40,749,000	Morgan Stanley	18/9/2019	257,157
USD	129,707,944	EUR	114,853,570	RBS Plc	18/9/2019	2,689,430
USD	129,144,875	EUR	115,802,497	Bank of America	18/9/2019	1,076,925
USD	174,953,621	EUR	155,407,784	Citibank	18/9/2019	3,085,513
USD	24,353,607	GBP	19,958,615	Deutsche Bank	18/9/2019	(42,108)
USD	1,658,000	GBP	1,349,544	JP Morgan	18/9/2019	8,433
USD	3,320,000	GBP	2,727,168	Standard Chartered Bank	18/9/2019	(13,456)
USD	3,334,368	GBP	2,600,000	Citibank	18/9/2019	156,349
USD	48,434,037	IDR	696,326,052,344	BNP Paribas	18/9/2019	(584,349)
USD	6,875,532	IDR	96,945,000,000	JP Morgan	18/9/2019	51,037
USD	9,285,307	INR	862,970,800	HSBC Bank Plc	18/9/2019	35,289
USD	125,191,977	INR	8,788,789,786	BNP Paribas	18/9/2019	2,567,617
USD	8,655,594	INR	493,054,338	Morgan Stanley	18/9/2019	(23,677)
USD	9,978,157	INR	713,520,000	Bank of America	18/9/2019	22,857
USD	8,801,486	INR	633,927,006	BNY Mellon	18/9/2019	(43,292)
USD	4,647,690	INR	334,550,000	JP Morgan	18/9/2019	(20,072)
USD	8,802,097	INR	633,927,005	UBS	18/9/2019	(42,681)
USD	1,491,124	INR	107,100,000	Barclays	18/9/2019	(3,174)
USD	82,837,700	JPY	8,801,347,270	Bank of America	18/9/2019	(173,999)
USD	18,120,128	JPY	1,923,268,774	RBS Plc	18/9/2019	(19,420)
USD	2,929,000	JPY	309,377,382	Deutsche Bank	18/9/2019	11,069
USD	76,357,493	JPY	8,146,580,484	Citibank	18/9/2019	(477,992)
USD	10,622,667	JPY	1,143,527,109	Morgan Stanley	18/9/2019	(162,651)
USD	28,761,087	JPY	3,063,459,043	JP Morgan	18/9/2019	(132,309)
USD	5,374,000	JPY	568,544,420	Standard Chartered Bank	18/9/2019	11,703
USD	12,835,936	JPY	1,357,470,816	Goldman Sachs	18/9/2019	32,781
USD	2,907	JPY	308,003	Barclays	18/9/2019	2
USD	9,484,000	KRW	11,305,037,990	HSBC Bank Plc	18/9/2019	135,166
USD	6,786,036	KRW	8,000,000,000	UBS	18/9/2019	170,343
USD	2,434,000	KRW	2,853,986,700	JP Morgan	18/9/2019	73,862
USD	2,427,000	KRW	2,952,858,090	Deutsche Bank	18/9/2019	(14,901)
USD	1,493,276	KRW	1,810,000,000	Barclays	18/9/2019	(3,525)
USD	3,913,000	KRW	4,745,686,400	BNP Paribas	18/9/2019	(11,501)
USD	5,960,000	MXN	119,643,575	Royal Bank of Canada	18/9/2019	16,398
USD	5,567,000	MXN	111,597,316	Morgan Stanley	18/9/2019	23,117
USD	442,000	MXN	8,880,918	RBS Plc	18/9/2019	818
USD	9,760,000	MXN	195,597,281	Bank of America	18/9/2019	43,203
USD	1,660,000	MXN	32,978,294	Deutsche Bank	18/9/2019	21,719
USD	4,426,000	MXN	87,386,395	Barclays	18/9/2019	84,857
USD	6,808,000	MXN	132,146,003	HSBC Bank Plc	18/9/2019	243,308
USD	7,588,000	MXN	146,961,302	Citibank	18/9/2019	285,320
USD	1,550,000	NOK	13,943,501	Deutsche Bank	18/9/2019	14,879
USD	3,098,000	NOK	26,248,580	RBS Plc	18/9/2019	208,141
USD	1,548,000	NOK	13,922,193	JP Morgan	18/9/2019	15,224
USD	1,650,000	NOK	14,767,881	Bank of America	18/9/2019	24,118
USD	124,000	NOK	1,115,414	Citibank	18/9/2019	1,198
USD	5,400,000	NOK	48,518,312	Morgan Stanley	18/9/2019	58,336
USD	1,657,000	NZD	2,588,448	Standard Chartered Bank	18/9/2019	20,772
USD	5,436,408	NZD	8,206,812	Morgan Stanley	18/9/2019	248,658
USD	3,758,595	NZD	5,533,000	HSBC Bank Plc	18/9/2019	261,034
USD	7,460,993	NZD	11,065,000	Citibank	18/9/2019	466,505
USD	2,888,000	RUB	192,369,391	Standard	18/9/2019	

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	1,124,000	RUB	73,397,211	Chartered Bank	18/9/2019	(722)
USD	4,902,355	RUB	312,356,000	BNP Paribas	18/9/2019	21,828
USD	19,981,685	RUB	1,309,230,000	HSBC Bank Plc	18/9/2019	211,849
USD	4,647,000	SEK	43,830,504	Barclays	18/9/2019	321,584
USD	5,533,000	SEK	52,360,893	RBS Plc	18/9/2019	174,747
USD	4,426,000	SEK	40,682,907	Morgan Stanley	18/9/2019	190,347
USD	3,499,000	SEK	32,703,435	Bank of America	18/9/2019	274,912
USD	2,000	SEK	19,186	Citibank	18/9/2019	162,099
USD	8,584,374	SGD	11,860,000	State Street	18/9/2019	42
USD	72,722,826	SGD	98,795,000	Goldman Sachs	18/9/2019	30,439
USD	24,694,683	SGD	33,569,037	Bank of America	18/9/2019	1,467,682
USD	11,275,097	SGD	15,352,433	Citibank	18/9/2019	483,269
USD	900,701	SGD	1,220,000	UBS	18/9/2019	202,271
USD	124,000	TRY	729,797	Deutsche Bank	18/9/2019	20,786
USD	2,888,000	TWD	89,403,965	UBS	18/9/2019	(468)
USD	3,913,000	TWD	123,024,720	BNP Paribas	18/9/2019	33,215
USD	4,945,194	ZAR	73,042,681	Deutsche Bank	18/9/2019	(15,339)
USD	12,957,962	ZAR	190,738,094	Bank of America	18/9/2019	162,600
USD	1,770,000	ZAR	27,253,566	UBS	18/9/2019	(14,474)
USD	4,009,951	ZAR	59,740,000	Goldman Sachs	18/9/2019	98,373
USD	3,320,000	ZAR	49,338,188	BNP Paribas	18/9/2019	89,498
USD	12,302,777	ZAR	176,270,747	Citibank	18/9/2019	761,149
USD	2,028,086	ZAR	28,420,000	RBS Plc	18/9/2019	167,238
ZAR	78,590,000	USD	5,111,106	Royal Bank of Canada	18/9/2019	34,707
ZAR	128,751,688	USD	8,853,000	Barclays	18/9/2019	(422,764)
ZAR	28,410,000	USD	2,056,372	BNP Paribas	18/9/2019	(130,702)
ZAR	215,530,000	USD	15,025,587	JP Morgan	18/9/2019	(913,350)
ZAR	40,490,574	USD	2,888,000	UBS	18/9/2019	(236,811)
ZAR	53,791,989	USD	3,558,500	Citibank	18/9/2019	(36,378)
ZAR	18,573,239	USD	1,213,500	Morgan Stanley	18/9/2019	2,614
ZAR	31,597,767	USD	2,213,000	Bank of America	18/9/2019	(144,082)
ZAR	3,775,580	USD	252,000	HSBC Bank Plc	18/9/2019	(4,787)
ZAR	7,748,000	JPY	837,597,540	Citibank	19/9/2019	(152,494)
ARS	59,231,000	USD	971,000	Citibank	20/9/2019	(31,954)
CNH	27,680,000	USD	3,893,252	Bank of America	20/9/2019	(26,979)
IDR	115,030,811,075	USD	8,049,742	Nomura	20/9/2019	46,384
IDR	235,043,657,511	USD	16,435,742	Bank of America	20/9/2019	107,156
IDR	78,335,334,766	USD	5,589,056	JP Morgan	20/9/2019	(75,640)
IDR	65,208,975,000	USD	4,656,776	UBS	20/9/2019	(67,223)
IDR	96,320,000,000	USD	6,868,716	HSBC Bank Plc	20/9/2019	(89,499)
IDR	20,678,007,548	USD	1,451,903	Barclays	20/9/2019	3,461
IDR	78,262,265,902	USD	5,414,200	Morgan Stanley	20/9/2019	94,073
INR	114,700,000	USD	1,606,195	JP Morgan	20/9/2019	(6,652)
INR	973,757,124	USD	13,790,861	HSBC Bank Plc	20/9/2019	(211,377)
JPY	1,238,501,720	USD	11,734,737	Bank of America	20/9/2019	(51,912)
MYR	24,523,453	USD	5,868,900	Barclays	20/9/2019	(49,025)
MYR	60,400,000	USD	14,459,507	UBS	20/9/2019	(125,455)
MYR	47,836,571	USD	11,457,354	Goldman Sachs	20/9/2019	(104,840)
PHP	3,600,000	USD	68,782	BNP Paribas	20/9/2019	325
PHP	187,300,000	USD	3,656,204	JP Morgan	20/9/2019	(60,696)
USD	971,000	ARS	63,843,250	JP Morgan	20/9/2019	(41,169)
USD	53,286,305	CNH	371,200,051	Bank of America	20/9/2019	1,400,518
USD	34,882,949	CNH	240,670,000	JP Morgan	20/9/2019	1,242,458
USD	29,625,668	CNH	203,711,446	HSBC Bank Plc	20/9/2019	1,151,188
USD	2,937,270	CNH	20,227,251	Goldman Sachs	20/9/2019	109,935
USD	33,468,488	CNH	231,063,573	UBS	20/9/2019	1,170,768
USD	30,760,864	CNH	211,813,587	Citibank	20/9/2019	1,153,879
USD	4,972,417	EUR	4,378,503	Barclays	20/9/2019	129,404
USD	7,847,544	HKD	61,460,000	Bank of America	20/9/2019	7,664
USD	7,845,985	HKD	61,456,034	HSBC Bank Plc	20/9/2019	6,612
USD	4,873,744	IDR	121,271,980,409	Bank of America	20/9/2019	(61,650)
USD	25,827,147	IDR	368,692,590,732	Citibank	20/9/2019	(122,262)
USD	45,031,287	IDR	643,543,072,690	BNP Paribas	20/9/2019	(262,713)
USD	6,868,716	IDR	96,320,000,000	HSBC Bank Plc	20/9/2019	89,499
USD	4,822,668	INR	338,888,888	RBS Plc	20/9/2019	96,709
USD	6,863,381	INR	478,034,477	HSBC Bank Plc	20/9/2019	196,974
USD	4,640,224	INR	323,469,996	JP Morgan	20/9/2019	129,288
USD	18,444,124	INR	1,302,002,983	Bank of America	20/9/2019	287,103
USD	4,038,733	INR	281,196,751	Nomura	20/9/2019	117,317
USD	8,897,415	INR	617,938,613	Citibank	20/9/2019	279,982
USD	30,608,923	JPY	3,295,341,368	Bank of America	20/9/2019	(476,134)

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USD	1,376,089	KRW	1,619,932,156	Bank of America	20/9/2019	36,172
USD	12,128,740	MYR	50,255,747	Goldman Sachs	20/9/2019	202,110
USD	26,219,461	MYR	108,883,046	UBS	20/9/2019	379,474
USD	7,089,989	MYR	29,749,592	Barclays	20/9/2019	29,853
USD	13,355,998	MYR	55,000,000	Morgan Stanley	20/9/2019	303,467
USD	8,114,798	SGD	11,209,043	BNP Paribas	20/9/2019	30,173
USD	12,626,519	SGD	17,448,712	Bank of America	20/9/2019	41,477
USD	2,185,594	TWD	68,575,206	Goldman Sachs	20/9/2019	(4,964)
USD	1,950,000	ZAR	29,913,975	Bank of America	20/9/2019	(8,152)
ZAR	29,734,770	USD	1,950,000	BNP Paribas	20/9/2019	(3,579)
USD	971,000	ARS	59,231,000	Morgan Stanley	23/9/2019	43,413
IDR	139,267,700,000	USD	9,739,000	Bank of America	25/9/2019	58,340
MXN	58,880,323	USD	2,928,000	Citibank	25/9/2019	(6,527)
MXN	192,997,763	USD	9,739,000	Deutsche Bank	25/9/2019	(163,004)
MXN	111,937,000	USD	5,661,671	UBS	25/9/2019	(107,677)
USD	54,037,454	MXN	1,068,361,422	Citibank	25/9/2019	1,028,418
USD	1,953,000	MXN	39,045,382	HSBC Bank Plc	25/9/2019	15,680
USD	60,004,971	MXN	1,184,228,111	Royal Bank of Canada	25/9/2019	1,248,963
EUR	3,531,000	USD	3,926,128	BNP Paribas	26/9/2019	(18,709)
COP	10,650,600,000	USD	3,050,000	RBS Plc	27/9/2019	65,738
USD	3,050,000	COP	10,415,750,000	UBS	27/9/2019	2,965
USD	3,912,000	ZAR	59,892,368	Deutsche Bank	30/9/2019	(3,348)
USD	4,883,000	ZAR	71,335,747	Bank of America	30/9/2019	219,563
ZAR	70,601,820	USD	4,890,000	BNP Paribas	30/9/2019	(274,542)
ZAR	51,505,561	USD	3,575,000	Bank of America	30/9/2019	(207,923)
ZAR	4,864,703	USD	337,000	Morgan Stanley	30/9/2019	(18,979)
USD	12,702,000	BRL	52,931,774	BNP Paribas	2/10/2019	(39,543)
USD	1,328,000	BRL	5,521,691	Citibank	2/10/2019	(1,161)
USD	1,950,000	BRL	8,123,505	Morgan Stanley	2/10/2019	(5,460)
USD	216,555,749	GBP	177,399,000	Bank of America	3/10/2019	(426,290)
USD	91,799,683	JPY	9,745,973,000	Bank of America	3/10/2019	(223,624)
ARS	94,329,000	USD	1,953,000	BNP Paribas	7/10/2019	(553,628)
USD	1,463,000	ARS	72,857,400	Citibank	7/10/2019	382,170
USD	2,725,000	INR	195,791,250	HSBC Bank Plc	7/10/2019	4,907
ARS	108,953,000	USD	2,210,000	JP Morgan	15/10/2019	(633,011)
USD	885,000	ARS	61,065,000	BNP Paribas	15/10/2019	1,144
USD	2,655,000	ARS	184,080,000	Goldman Sachs	15/10/2019	(9,379)
CNH	164,570,524	USD	23,984,633	HSBC Bank Plc	18/10/2019	(1,000,222)
USD	9,987,222	CNH	69,170,000	Bank of America	18/10/2019	326,733
USD	14,184,581	CNH	95,400,524	JP Morgan	18/10/2019	860,659
CLP	1,882,990,060	USD	2,600,815	JP Morgan	23/10/2019	20,225
CLP	949,229,033	USD	1,310,185	UBS	23/10/2019	11,100
COP	9,948,002,750	USD	2,933,000	UBS	23/10/2019	(26,774)
COP	16,662,735,000	USD	4,885,000	Barclays	23/10/2019	(17,121)
USD	3,911,000	CLP	2,780,329,900	Citibank	23/10/2019	40,902
USD	3,900,000	COP	13,501,800,000	Morgan Stanley	23/10/2019	(44,438)
USD	3,911,000	COP	13,254,379,000	RBS Plc	23/10/2019	38,844
USD	10,909,031	ZAR	168,639,544	HSBC Bank Plc	23/10/2019	(82,311)
USD	3,911,000	TWD	122,218,750	BNP Paribas	30/10/2019	(9,455)
USD	4,848,250	AUD	7,200,000	Goldman Sachs	31/10/2019	(11,238)
USD	1,340,000	ARS	99,319,500	BNP Paribas	4/11/2019	(10,625)
RUB	643,720,800	USD	9,760,000	JP Morgan	6/11/2019	(159,816)
USD	7,344,088	IDR	105,806,277,447	Goldman Sachs	6/11/2019	(51,821)
USD	28,425,530	IDR	408,815,971,450	Bank of America	6/11/2019	(150,902)
USD	14,660,000	IDR	216,601,500,000	JP Morgan	6/11/2019	(480,549)
USD	22,566,473	IDR	327,527,846,922	Citibank	6/11/2019	(327,880)
USD	14,660,000	MXN	292,669,308	Citibank	6/11/2019	241,899
USD	45,616,145	RUB	3,007,860,149	Morgan Stanley	6/11/2019	758,172
USD	9,767,000	RUB	635,929,370	Bank of America	6/11/2019	283,014
ARS	113,557,250	USD	2,210,000	HSBC Bank Plc	13/11/2019	(697,713)
RUB	118,273,170	USD	1,770,000	Bank of America	21/11/2019	(9,358)
USD	1,770,000	RUB	119,368,800	Deutsche Bank	21/11/2019	(6,952)
USD	895,000	ARS	66,453,750	Morgan Stanley	29/11/2019	43,282
USD	895,000	ARS	62,873,750	Goldman Sachs	29/11/2019	89,165
EUR	31,760,000	USD	38,858,995	JP Morgan	13/12/2019	(3,506,982)
USD	41,192,720	EUR	31,760,000	Deutsche Bank	13/12/2019	5,840,707
USD	1,829,008	EUR	1,600,000	RBS Plc	15/12/2020	43,566
EUR	3,200,000	USD	3,622,179	RBS Plc	17/12/2020	(50,751)
USD	1,828,045	EUR	1,600,000	Royal Bank of Canada	17/12/2020	42,331
USD	1,966,000	ARS	178,906,000	BNP Paribas	12/2/2020	17,131

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)
EUR	31,760,000	USD	39,139,277	JP Morgan	25/2/2020	(3,587,361)
USD	41,459,504	EUR	31,760,000	Deutsche Bank	25/2/2020	5,907,588
JPY	4,230,950,000	USD	39,204,503	JP Morgan	16/3/2020	1,208,882
USD	42,233,480	JPY	4,230,950,000	HSBC Bank Plc	16/3/2020	1,820,095
Net unrealised appreciation						27,375,997
AUD Hedged Share Class						
AUD	117,727,432	USD	80,237,995	BNY Mellon	12/9/2019	(897,247)
USD	299,331	AUD	442,820	BNY Mellon	12/9/2019	899
Net unrealised depreciation						(896,348)
CAD Hedged Share Class						
CAD	1,487,222,407	USD	1,125,273,466	BNY Mellon	12/9/2019	(3,863,125)
Net unrealised depreciation						(3,863,125)
CHF Hedged Share Class						
CHF	237,563,862	USD	244,744,836	BNY Mellon	12/9/2019	(4,014,156)
USD	3,126,716	CHF	3,056,478	BNY Mellon	12/9/2019	29,510
Net unrealised depreciation						(3,984,646)
CNH Hedged Share Class						
CNY	4,548,065	USD	641,752	BNY Mellon	12/9/2019	(5,860)
Net unrealised depreciation						(5,860)
EUR Hedged Share Class						
EUR	1,670,276,318	USD	1,875,561,146	BNY Mellon	12/9/2019	(29,213,874)
USD	20,656,804	EUR	18,563,603	BNY Mellon	12/9/2019	136,465
Net unrealised depreciation						(29,077,409)
GBP Hedged Share Class						
GBP	1,152,051,145	USD	1,394,631,141	BNY Mellon	12/9/2019	13,156,897
USD	45,643,669	GBP	37,663,923	BNY Mellon	12/9/2019	(381,062)
Net unrealised appreciation						12,775,835
HKD Hedged Share Class						
HKD	5,897,424	USD	752,672	BNY Mellon	12/9/2019	(413)
Net unrealised depreciation						(413)
JPY Hedged Share Class						
JPY	46,373,256,652	USD	439,361,490	BNY Mellon	12/9/2019	(2,180,692)
USD	236,799	JPY	25,000,002	BNY Mellon	12/9/2019	1,113
Net unrealised depreciation						(2,179,579)
PLN Hedged Share Class						
PLN	152,542,808	USD	39,596,801	BNY Mellon	12/9/2019	(1,169,603)
USD	503,441	PLN	1,959,944	BNY Mellon	12/9/2019	9,710
Net unrealised depreciation						(1,159,893)
SEK Hedged Share Class						
SEK	1,224,415,735	USD	128,222,921	BNY Mellon	12/9/2019	(3,338,653)
USD	280,254	SEK	2,711,300	BNY Mellon	12/9/2019	3,717
Net unrealised depreciation						(3,334,936)
SGD Hedged Share Class						
SGD	116,499,382	USD	84,314,898	BNY Mellon	12/9/2019	(296,421)
USD	68,226	SGD	94,529	BNY Mellon	12/9/2019	53
Net unrealised depreciation						(296,368)
Total net unrealised depreciation (USD underlying exposure - USD 13,641,353,586)						(4,646,745)

上場先物取引 2019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)
(276)	AUD	Australian 10 Year Bond	September 2019	27,634,121	(91,031)
869	EUR	Euro Schatz	September 2019	108,072,997	26,436
376	EUR	Euro-OAT	September 2019	70,774,094	391,017
299	EUR	EURO STOXX 600 Bank Index	September 2019	2,004,827	(185,197)
254	EUR	Euro-BTP	September 2019	40,781,729	1,116,026
23	EUR	EURO STOXX 600 Bank Index	September 2019	103,023	(5,589)
(16)	EUR	Dax Index	September 2019	5,281,237	(114,011)
(128)	EUR	EURO STOXX 50 Index	September 2019	4,854,010	(158,989)
(150)	EUR	Euro Bund	September 2019	29,677,546	(118,554)
(253)	EUR	Euro BUXL	September 2019	62,635,135	(2,087,601)
(865)	EUR	Short-Term Euro-BPT	September 2019	110,419,656	(315,384)
(1,014)	EUR	Euro BOBL	September 2019	152,556,933	(564,533)
(11)	GBP	FTSE 250 Index	September 2019	521,068	(10,400)
(63)	JPY	Japanese 10 Year Bond (OSE)	September 2019	92,062,062	(985,256)
84	KRW	Korean 3 Year Bond	September 2019	7,704,074	37,449
43	KRW	Korean 10 Year Bond	September 2019	4,778,369	103,307
247	USD	MSCI Emerging Markets Index	September 2019	12,140,050	(869,427)
(1,175)	USD	S&P 500 E-Mini Index	September 2019	172,460,625	(358,605)
213	CAD	Canadian 10 Year Bond	December 2019	23,326,549	(46,509)
(50)	GBP	Long Gilt	December 2019	8,218,252	8,587
12,660	USD	US Treasury 2 Year Note (CBT)	December 2019	2,734,164,375	(822,785)
6,887	USD	US Ultra 10 Year Note	December 2019	993,234,531	(207,784)
1,098	USD	90 Day Euro \$	December 2019	269,366,850	(115,627)
6	USD	US Treasury 5 Year Note (CBT)	December 2019	718,875	(938)
(90)	USD	US Ultra Bond (CBT)	December 2019	17,730,000	(62,158)
(2,611)	USD	US Long Bond (CBT)	December 2019	431,059,781	(1,094,376)
(3,856)	USD	US Treasury 10 Year Note (CBT)	December 2019	507,244,750	378,213
1,093	USD	90 Day Euro \$	December 2020	269,738,738	2,739,350
(1,093)	USD	90 Day Euro \$	March 2021	269,998,325	(3,828,037)
Total				6,429,262,582	(7,242,406)

スワップ 2019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	USD (16,583,472)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	Bank of America	20/6/2020	288,985	79,005
CDS	USD 16,583,472	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Bank of America	20/9/2020	(145,067)	(92,622)
CDS	JPY 192,307,692	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	Bank of America	20/6/2021	(20,901)	(27,576)
CDS	JPY 307,692,308	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	Bank of America	20/6/2021	(34,046)	(44,122)
CDS	EUR (50,871,000)	Fund provides default protection on ITRAXX.FINSR.28.V1; and receives Fixed 1%	Bank of America	20/12/2022	341,153	1,220,622
CDS	EUR (9,250)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Bank of America	20/6/2023	(621)	(2,079)
CDS	USD 23,203,200	Fund receives default protection on CDX.NA.HY.30.V3; and pays Fixed 5%	Bank of America	20/6/2023	(514,137)	(1,739,568)
CDS	EUR (107,914)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Bank of America	20/6/2023	(7,240)	(24,251)
CDS	USD 356,290,175	Fund receives default protection on CDX.NA.IG.31.V1; and pays Fixed 1%	Bank of America	20/12/2023	(1,951,722)	(7,920,782)
CDS	USD 19,713,600	Fund receives default protection on CDX.NA.HY.31.V3; and pays Fixed 5%	Bank of America	20/12/2023	(449,079)	(1,521,760)
CDS	EUR (79,994)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Bank of America	20/6/2024	(34)	(2,746)
CDS	EUR 100,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Bank of America	20/6/2024	426	(23,296)
CDS	USD 3,830,169	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Bank of America	20/6/2024	(17,024)	(12,250)
CDS	EUR (958,600)	Fund provides default protection on ITRAXX.EUR.31.V2; and receives Fixed 1%	Bank of America	20/6/2024	1,969	26,763
CDS	EUR 5,360,000	Fund receives default protection on ITRAXX.FINSUB.31.V1; and pays Fixed 1%	Bank of America	20/6/2024	(40,431)	89,006
CDS	EUR 20,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Bank of America	20/6/2024	85	(4,659)

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 260,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Bank of America	20/6/2024	1,107	(60,569)
CDS	EUR (620,000)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	Bank of America	20/6/2024	10,015	(21,285)
CDS	EUR (424,968)	Fund provides default protection on United Rentals Inc; and receives Fixed 5%	Bank of America	20/6/2024	(181)	(14,590)
CDS	EUR (31,260,000)	Fund provides default protection on ITRAXX.FINSR.31.V2; and receives Fixed 1%	Bank of America	20/6/2024	217,101	662,115
CDS	EUR (6,780,000)	Fund provides default protection on Intesa Sanpaolo SpA; and receives Fixed 1%	Bank of America	20/6/2024	346,680	(428,837)
CDS	EUR 300,000	Fund receives default protection on Deutsche Bank AG; and pays Fixed 1%	Bank of America	20/6/2024	1,926	36,212
CDS	EUR (7,499)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Bank of America	20/6/2024	(3)	(257)
CDS	USD (185,754,761)	Fund provides default protection on CDX.NA.HY.32.V2; and receives Fixed 5%	Bank of America	20/6/2024	394,773	12,767,027
CDS	USD 411,224,500	Fund provides default protection on CDX.NA.IG.32.V1; and receives Fixed 1%	Bank of America	20/6/2024	(893,656)	(8,856,422)
CDS	USD 1,980,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	Barclays	20/6/2020	(6,355)	(72,858)
CDS	USD (3,000,000)	Fund provides default protection on China Government Bond; and receives Fixed 1%	Barclays	20/9/2020	52,985	28,493
CDS	JPY 74,812,967	Fund receives default protection on Sumitomo Corp; and pays Fixed 1%	Barclays	20/12/2020	(9,114)	(8,311)
CDS	JPY 142,719,549	Fund receives default protection on Mitsubishi Corp; and pays Fixed 1%	Barclays	20/12/2020	(11,202)	(16,259)
CDS	USD 475,000	Fund receives default protection on Frontier Communications Corp; and pays Fixed 5%	Barclays	20/6/2021	94,739	207,276
CDS	USD 1,113,000	Fund receives default protection on Frontier Communications Corp; and pays Fixed 5%	Barclays	20/6/2021	221,989	485,681
CDS	JPY 115,384,616	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	Barclays	20/6/2021	(12,425)	(16,546)
CDS	EUR (3,633)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2023	(353)	(816)
CDS	EUR (36,367)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2023	(3,428)	(8,173)
CDS	EUR (412,016)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2023	(40,008)	(92,591)
CDS	USD (1,980,000)	Fund provides default protection on Beazer Homes USA Inc; and receives Fixed 5%	Barclays	20/6/2023	35,757	201,277
CDS	EUR 100,000	Fund receives default protection on Smurfit Kappa Acquisitions ULC; and pays Fixed 5%	Barclays	20/6/2023	95	(19,147)
CDS	EUR (275,799)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2023	(25,611)	(61,979)
CDS	EUR (130,000)	Fund provides default protection on Boparan Finance plc; and receives Fixed 5%	Barclays	20/6/2023	(51,848)	(64,040)
CDS	EUR 730,000	Fund receives default protection on INEOS Group Holdings SA; and pays Fixed 5%	Barclays	20/12/2023	(61,814)	(109,939)
CDS	EUR 3,524,615	Fund receives default protection on Akzo Nobel NV; and pays Fixed 1%	Barclays	20/6/2024	(41,052)	(135,125)
CDS	USD 2,387,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2024	(7,354)	(7,635)
CDS	USD 1,571,000	Fund receives default protection on Argentine Republic Government International Bond; and pays Fixed 5%	Barclays	20/6/2024	719,947	922,619
CDS	EUR 3,200,000	Fund receives default protection on Next Plc; and pays Fixed 1%	Barclays	20/6/2024	(57,554)	5,773
CDS	EUR 1,870,000	Fund receives default protection on Bayerische Motoren Werke AG; and pays Fixed 1%	Barclays	20/6/2024	(17,938)	(54,877)
CDS	EUR 1,346,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	Barclays	20/6/2024	(35,292)	7,441
CDS	EUR 1,870,000	Fund receives default protection on Daimler AG; and pays Fixed 1%	Barclays	20/6/2024	(15,913)	(44,973)
CDS	USD (500,000)	Fund provides default protection on United Rentals Inc; and receives Fixed 5%	Barclays	20/6/2024	(821)	82,817
CDS	USD 856,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	Barclays	20/6/2024	(28,890)	(83,709)
CDS	USD 2,324,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2024	(8,745)	(7,433)
CDS	EUR 935,000	Fund receives default protection on British Telecommunications Plc; and pays Fixed 1%	Barclays	20/6/2024	(4,909)	(10,170)
CDS	EUR 2,120,000	Fund receives default protection on CNH Industrial NV; and pays Fixed 5%	Barclays	20/6/2024	3,987	(464,038)
CDS	EUR 1,820,000	Fund receives default protection on Marks & Spencer Plc; and pays Fixed 1%	Barclays	20/6/2024	27,352	93,668
CDS	EUR 1,425,211	Fund receives default protection on Commerzbank AG; and pays Fixed 1%	Barclays	20/6/2024	(17,131)	(25,321)

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 1,345,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	Barclays	20/6/2024	(33,601)	7,435
CDS	EUR 1,909,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	Barclays	20/6/2024	(46,733)	10,553
CDS	EUR 2,270,000	Fund receives default protection on Renault SA; and pays Fixed 1%	Barclays	20/6/2024	(46,475)	(14,196)
CDS	EUR (340,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2024	(16,658)	(91,720)
CDS	USD 2,386,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2024	(3,548)	(7,631)
CDS	USD 500,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Barclays	20/6/2024	(4,426)	(9,952)
CDS	USD 2,324,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2024	(10,715)	(7,433)
CDS	USD 500,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	Barclays	20/6/2024	(18,409)	(48,896)
CDS	USD 3,874,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2024	(12,816)	(12,391)
CDS	EUR (340,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2024	(12,179)	(91,720)
CDS	EUR 700,000	Fund receives default protection on Suedzucker AG; and pays Fixed 1%	Barclays	20/6/2024	(15,977)	(2,146)
CDS	EUR 2,600,000	Fund receives default protection on WPP Finance 2005 Ltd; and pays Fixed 1%	Barclays	20/6/2024	(48,747)	(74,694)
CDS	EUR (300,000)	Fund provides default protection on Tesco Plc; and receives Fixed 1%	Barclays	20/12/2025	869	(8,370)
CDS	USD (857,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Barclays	17/9/2058	47,252	(30,052)
CDS	EUR 2,460,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	BNP Paribas	20/12/2020	(46,949)	(31,049)
CDS	EUR 1,390,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	BNP Paribas	20/12/2020	(26,776)	(17,544)
CDS	USD 9,312,000	Fund receives default protection on CDX.NA.HY.29.V3; and pays Fixed 5%	BNP Paribas	20/12/2022	(207,946)	(637,346)
CDS	EUR (70,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	BNP Paribas	20/6/2023	(8,450)	(15,731)
CDS	EUR (310,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	BNP Paribas	20/6/2023	(22,249)	(69,665)
CDS	EUR (70,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	BNP Paribas	20/6/2023	(8,450)	(15,731)
CDS	EUR (254,908)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	BNP Paribas	20/6/2023	(18,850)	(57,284)
CDS	EUR (759,000)	Fund provides default protection on UniCredit SpA; and receives Fixed 1%	BNP Paribas	20/12/2023	35,832	4,445
CDS	EUR 210,000	Fund receives default protection on NXP BV / NXP Funding LLC; and pays Fixed 5%	BNP Paribas	20/12/2023	4,401	(37,353)
CDS	EUR 3,724,789	Fund receives default protection on Commerzbank AG; and pays Fixed 1%	BNP Paribas	20/6/2024	(54,764)	(66,175)
CDS	EUR 282,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	BNP Paribas	20/6/2024	23,681	35,314
CDS	USD 3,857,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2024	(20,644)	(12,336)
CDS	EUR 150,000	Fund receives default protection on Altice France SA/France; and pays Fixed 5%	BNP Paribas	20/6/2024	(13,207)	(21,643)
CDS	EUR 1,900,000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA; and pays Fixed 1%	BNP Paribas	20/6/2024	(10,648)	32,112
CDS	EUR 1,900,000	Fund receives default protection on Royal Bank of Scotland Group Plc; and pays Fixed 1%	BNP Paribas	20/6/2024	(11,722)	(1,575)
CDS	EUR 130,000	Fund receives default protection on CMA CGM SA; and pays Fixed 5%	BNP Paribas	20/6/2024	8,260	37,814
CDS	EUR 670,000	Fund receives default protection on ITV Plc; and pays Fixed 5%	BNP Paribas	20/6/2024	(4,310)	(133,670)
CDS	USD (625,000)	Fund provides default protection on Freeport-Mcmoran Inc; and receives Fixed 1%	BNP Paribas	20/6/2024	2,071	(29,131)
CDS	EUR 1,400,000	Fund receives default protection on Lloyds Banking Group Plc; and pays Fixed 1%	BNP Paribas	20/6/2024	(9,676)	60,480
CDS	USD 750,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	BNP Paribas	20/6/2024	(30,981)	(73,343)
CDS	EUR 885,000	Fund receives default protection on CNH Industrial NV; and pays Fixed 5%	BNP Paribas	20/6/2024	3,528	(193,714)
CDS	USD 26,210,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2024	(414,415)	399,962
CDS	EUR 9,010,000	Fund receives default protection on Banco Santander SA; and pays Fixed 1%	BNP Paribas	20/6/2024	(324,637)	17,173
CDS	EUR 600,000	Fund receives default protection on Deutsche Bank AG; and pays Fixed 1%	BNP Paribas	20/6/2024	(3,176)	72,424
CDS	EUR 3,552,000	Fund receives default protection on Akzo Nobel NV; and pays Fixed 1%	BNP Paribas	20/6/2024	(39,069)	(136,175)
CDS	EUR 274,000	Fund receives default protection on Ladbrokes Coral Group Ltd; and pays Fixed 1%	BNP Paribas	20/6/2024	(3,092)	5,338

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CDS	USD 3,856,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2024	(18,880)	(12,333)
CDS	USD 1,801,083	Fund receives default protection on TWDC Enterprises 18 Corp; and pays Fixed 1%	BNP Paribas	20/6/2024	(3,803)	(69,234)
CDS	USD (1,761,969)	Fund provides default protection on 21st Century Fox America Inc; and receives Fixed 1%	BNP Paribas	20/6/2024	542	65,260
CDS	USD 1,789,638	Fund receives default protection on TWDC Enterprises 18 Corp; and pays Fixed 1%	BNP Paribas	20/6/2024	(2,295)	(68,795)
CDS	EUR 8,259	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	BNP Paribas	20/6/2024	56	(1,924)
CDS	EUR 460,000	Fund receives default protection on UniCredit SpA; and pays Fixed 1%	BNP Paribas	20/6/2024	(24,679)	28,019
CDS	USD (645,000)	Fund provides default protection on Freeport-Mcmoran Inc; and receives Fixed 1%	BNP Paribas	20/6/2024	(2,021)	(30,063)
CDS	USD 3,857,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2024	(18,011)	(12,336)
CDS	EUR (290,000)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	BNP Paribas	20/6/2024	16,702	(9,956)
CDS	EUR (303,519)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	BNP Paribas	20/6/2024	53,185	(12,999)
CDS	EUR 4,490,000	Fund receives default protection on LANXESS AG; and pays Fixed 1%	BNP Paribas	20/6/2024	(86,982)	(105,371)
CDS	USD 7,190,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2024	(113,684)	109,719
CDS	EUR (130,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	BNP Paribas	20/6/2024	5,340	(5,568)
CDS	EUR 300,000	Fund receives default protection on Ol European Group BV; and pays Fixed 5%	BNP Paribas	20/6/2024	(471)	(50,848)
CDS	USD (300,000)	Fund provides default protection on Dell Inc; and receives Fixed 1%	BNP Paribas	20/6/2024	5,692	(13,032)
CDS	USD 8,310,000	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2024	361,290	1,125,886
CDS	USD 1,870,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2024	(12,014)	10,022
CDS	EUR 200,000	Fund receives default protection on Elis SA; and pays Fixed 5%	BNP Paribas	20/6/2024	(6,669)	(43,322)
CDS	EUR 194,081	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	BNP Paribas	20/6/2024	1,309	(45,212)
CDS	EUR 82,588	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	BNP Paribas	20/6/2024	557	(19,239)
CDS	USD 3,856,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2024	(17,139)	(12,333)
CDS	USD (1,852,763)	Fund provides default protection on 21st Century Fox America Inc; and receives Fixed 1%	BNP Paribas	20/6/2024	3,923	68,623
CDS	EUR 400,000	Fund receives default protection on Elis SA; and pays Fixed 5%	BNP Paribas	20/6/2024	(11,190)	(86,644)
CDS	USD 3,857,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2024	(17,136)	(12,336)
CDS	USD 3,000,000	Fund receives default protection on Westpac Banking Corp; and pays Fixed 1%	Citibank	20/12/2020	(31,811)	(34,303)
CDS	EUR (253,054)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citibank	20/6/2023	(24,572)	(56,868)
CDS	EUR (350,000)	Fund provides default protection on Boparan Finance plc; and receives Fixed 5%	Citibank	20/6/2023	(145,803)	(172,415)
CDS	EUR (78,540)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citibank	20/6/2023	(6,392)	(17,650)
CDS	EUR (247,704)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citibank	20/6/2023	(20,159)	(55,666)
CDS	EUR (100,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citibank	20/6/2023	(9,264)	(22,473)
CDS	EUR (7,854)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citibank	20/6/2023	(639)	(1,765)
CDS	EUR (20,750)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citibank	20/6/2023	(1,578)	(4,663)
CDS	EUR 230,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Citibank	20/6/2023	(11,208)	(43,856)
CDS	EUR 370,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Citibank	20/12/2023	(27,795)	(78,403)
CDS	EUR 950,000	Fund receives default protection on INEOS Group Holdings SA; and pays Fixed 5%	Citibank	20/12/2023	(84,169)	(143,071)
CDS	EUR (900,000)	Fund provides default protection on UniCredit SpA; and receives Fixed 1%	Citibank	20/12/2023	55,345	5,271
CDS	EUR (431,034)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Citibank	20/6/2024	(184)	(14,798)
CDS	EUR 10,104,000	Fund receives default protection on Heineken NV; and pays Fixed 1%	Citibank	20/6/2024	(65,817)	(423,395)
CDS	USD 490,000	Fund receives default protection on Italy Buoni Poliennali Del Tesoro; and pays Fixed 1%	Citibank	20/6/2024	(7,330)	13,198

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CDS	USD 2,000,000	Fund receives default protection on Staples Inc; and pays Fixed 5%	Citibank	20/6/2024	(27,191)	3,822
CDS	EUR 6,025,000	Fund receives default protection on Akzo Nobel NV; and pays Fixed 1%	Citibank	20/6/2024	(75,496)	(230,983)
CDS	EUR 710,000	Fund receives default protection on Suedzucker AG; and pays Fixed 1%	Citibank	20/6/2024	(16,177)	(2,177)
CDS	EUR (430,595)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Citibank	20/6/2024	245	(14,783)
CDS	EUR 940,000	Fund receives default protection on Barclays Bank Plc; and pays Fixed 1%	Citibank	20/6/2024	(20,103)	44,424
CDS	EUR (7,607)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Citibank	20/6/2024	(3)	(261)
CDS	EUR 3,015,000	Fund receives default protection on Akzo Nobel NV; and pays Fixed 1%	Citibank	20/6/2024	(34,817)	(115,587)
CDS	EUR (81,053)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Citibank	20/6/2024	46	(2,783)
CDS	EUR 282,000	Fund receives default protection on Altice Luxembourg SA; and pays Fixed 5%	Citibank	20/6/2024	(24,075)	(17,812)
CDS	USD 30,346,000	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Citibank	20/6/2024	(279,647)	(721,429)
CDS	USD 8,983,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2024	(145,099)	137,080
CDS	EUR 1,565,000	Fund receives default protection on Renault SA; and pays Fixed 1%	Citibank	20/6/2024	(43,035)	(9,787)
CDS	EUR 1,400,000	Fund receives default protection on UniCredit SpA; and pays Fixed 1%	Citibank	20/6/2024	(87,937)	85,276
CDS	USD 950,000	Fund receives default protection on Ford Motor Credit Company LLC; and pays Fixed 5%	Citibank	20/6/2024	(11,226)	(135,461)
CDS	EUR 3,125,000	Fund receives default protection on Renault SA; and pays Fixed 1%	Citibank	20/6/2024	(85,932)	(19,543)
CDS	USD (300,000)	Fund provides default protection on Dell Inc; and receives Fixed 1%	Citibank	20/6/2024	7,476	(13,032)
CDS	USD 22,948,675	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Citibank	20/6/2024	(248,366)	122,993
CDS	USD 7,356,375	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Citibank	20/6/2024	(79,616)	39,426
CDS	USD (300,000)	Fund provides default protection on United Rentals Inc; and receives Fixed 5%	Citibank	20/6/2024	33	49,690
CDS	EUR (7,599)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Citibank	20/6/2024	4	(261)
CDS	EUR (81,136)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Citibank	20/6/2024	(35)	(2,786)
CDS	EUR 260,000	Fund receives default protection on Elis SA; and pays Fixed 5%	Citibank	20/6/2024	(7,290)	(56,318)
CDS	USD 57,315,754	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2024	(784,724)	874,632
CDS	USD (200,000)	Fund provides default protection on Dell Inc; and receives Fixed 1%	Citibank	20/6/2024	4,601	(8,688)
CDS	EUR 100,000	Fund receives default protection on Hapag-Lloyd AG; and pays Fixed 5%	Citibank	20/6/2024	(10,399)	(7,045)
CDS	USD 470,000	Fund receives default protection on Sprint Communications Inc; and pays Fixed 5%	Citibank	20/6/2024	(29,674)	(65,942)
CDS	EUR 1,030,000	Fund receives default protection on GNK Holdings Ltd; and pays Fixed 1%	Citibank	20/6/2024	3,588	5,353
CDS	EUR 1,030,000	Fund receives default protection on Peugeot SA; and pays Fixed 5%	Citibank	20/6/2024	1,465	(215,767)
CDS	EUR 900,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Citibank	20/6/2024	(28,453)	(209,661)
CDS	USD 32,858,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Citibank	20/6/2024	(530,741)	501,410
CDS	USD 39,774,331	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/6/2024	(488,476)	(127,214)
CDS	EUR 2,600,000	Fund receives default protection on Standard Chartered Plc; and pays Fixed 1%	Citibank	20/6/2024	(11,504)	43,413
CDS	EUR 460,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Citibank	20/6/2024	(17,336)	(107,160)
CDS	EUR 5,930,000	Fund receives default protection on HeidelbergCement AG; and pays Fixed 5%	Citibank	20/6/2024	(115,601)	(1,389,201)
CDS	EUR (168,260)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	Citibank	20/6/2026	9,751	(15,399)
CDS	EUR (499,681)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	Citibank	20/6/2026	28,957	(45,731)
CDS	EUR (15,296)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	Citibank	20/6/2026	886	(1,400)
CDS	EUR (700,000)	Fund provides default protection on Ziggo Bond Co BV; and receives Fixed 5%	Citibank	20/12/2026	54,655	145,391
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citigroup	17/9/2058	(102)	50,495
CDS	EUR 160,000	Fund receives default protection on Boparan Finance plc; and pays Fixed 5%	Credit Suisse	20/6/2020	44,871	52,023
CDS	EUR 150,000	Fund receives default protection on Boparan Finance plc; and pays Fixed 5%	Credit Suisse	20/6/2021	27,898	65,678

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CDS	EUR (400,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Credit Suisse	20/6/2021	(10,296)	(76,431)
CDS	EUR 490,000	Fund receives default protection on Garfunkelux Holdco 2 SA; and pays Fixed 5%	Credit Suisse	20/6/2021	(19,338)	(1,209)
CDS	USD 12,641,820	Fund receives default protection on CDX.NA.IG.30.V1; and pays Fixed 1%	Credit Suisse	20/6/2023	(124,960)	(268,401)
CDS	EUR (300,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2023	(11,659)	(7,891)
CDS	EUR (200,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2023	(4,550)	(5,261)
CDS	EUR 200,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Credit Suisse	20/6/2023	(7,830)	(38,136)
CDS	EUR 400,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Credit Suisse	20/6/2023	(20,585)	(76,272)
CDS	EUR (350,000)	Fund provides default protection on Boparan Finance plc; and receives Fixed 5%	Credit Suisse	20/6/2023	(142,089)	(172,415)
CDS	EUR 200,000	Fund receives default protection on Smurfit Kappa Acquisitions ULC; and pays Fixed 5%	Credit Suisse	20/6/2023	(2,691)	(38,294)
CDS	EUR (57,836)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/12/2023	(3,133)	(2,013)
CDS	EUR (252,164)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/12/2023	(13,658)	(8,778)
CDS	EUR 201,724	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Credit Suisse	20/12/2023	(5,489)	(42,745)
CDS	EUR 810,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Credit Suisse	20/12/2023	(31,369)	(171,639)
CDS	EUR 950,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	Credit Suisse	20/12/2023	29,276	99,621
CDS	USD (675,180)	Fund provides default protection on CDX.NA.HY.32.V2; and receives Fixed 5%	Credit Suisse	20/6/2024	(2,803)	46,406
CDS	EUR (940,000)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	Credit Suisse	20/6/2024	54,000	(32,272)
CDS	EUR 940,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Credit Suisse	20/6/2024	(6,720)	(218,979)
CDS	EUR 90,000	Fund receives default protection on Altice France SA/France; and pays Fixed 5%	Credit Suisse	20/6/2024	(8,629)	(12,986)
CDS	EUR 1,400,000	Fund receives default protection on Royal Bank of Scotland Group Plc; and pays Fixed 1%	Credit Suisse	20/6/2024	(24,414)	(1,160)
CDS	EUR 456,667	Fund receives default protection on TDC A/S; and pays Fixed 1%	Credit Suisse	20/6/2024	1,320	9,040
CDS	EUR 500,000	Fund receives default protection on Alice Finco SA; and pays Fixed 5%	Credit Suisse	20/6/2024	(26,097)	(47,958)
CDS	EUR 940,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Credit Suisse	20/6/2024	(5,544)	(218,979)
CDS	EUR 1,070,000	Fund receives default protection on Ardagh Packaging Finance plc; and pays Fixed 5%	Credit Suisse	20/6/2024	(3,684)	(171,289)
CDS	EUR 1,235,000	Fund receives default protection on CNH Industrial NV; and pays Fixed 5%	Credit Suisse	20/6/2024	3,803	(270,324)
CDS	EUR (40,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	1,929	(1,713)
CDS	EUR 520,000	Fund receives default protection on Altice France SA/France; and pays Fixed 5%	Credit Suisse	20/6/2024	(13,897)	(75,028)
CDS	EUR 840,000	Fund receives default protection on Hapag-Lloyd AG; and pays Fixed 5%	Credit Suisse	20/6/2024	(89,139)	(59,176)
CDS	EUR (490,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	35,967	(20,986)
CDS	EUR (310,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	14,953	(13,277)
CDS	EUR (480,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	46,167	(20,558)
CDS	EUR 280,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	Credit Suisse	20/6/2024	20,103	35,064
CDS	EUR 860,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	Credit Suisse	20/6/2024	41,866	107,696
CDS	USD (1,146,420)	Fund provides default protection on CDX.NA.HY.32.V2; and receives Fixed 5%	Credit Suisse	20/6/2024	(5,207)	78,794
CDS	EUR 310,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	Credit Suisse	20/6/2024	14,029	38,821
CDS	EUR (196,481)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	32,436	(8,415)
CDS	EUR 470,000	Fund receives default protection on TDC A/S; and pays Fixed 1%	Credit Suisse	20/6/2024	736	9,304
CDS	EUR 188,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	Credit Suisse	20/6/2024	15,787	23,543
CDS	EUR (170,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	28,363	(7,281)

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CDS	EUR 960,000	Fund receives default protection on Ardagh Packaging Finance plc; and pays Fixed 5%	Credit Suisse	20/6/2024	(12,954)	(153,680)
CDS	EUR 400,000	Fund receives default protection on CMA CGM SA; and pays Fixed 5%	Credit Suisse	20/6/2024	8,584	116,352
CDS	EUR (290,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	18,674	(12,420)
CDS	EUR 1,585,000	Fund receives default protection on Lafargeholcim Ltd; and pays Fixed 1%	Credit Suisse	20/6/2024	(1,099)	(34,418)
CDS	EUR (710,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	Credit Suisse	20/6/2025	31,449	158,155
CDS	EUR (1,500,000)	Fund provides default protection on Ziggo Bond Co BV; and receives Fixed 5%	Credit Suisse	20/6/2026	(8,357)	305,247
CDS	EUR (443,750)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	Credit Suisse	20/6/2026	24,071	105,115
CDS	EUR (2,280,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	Credit Suisse	20/6/2026	63,214	540,085
CDS	EUR (910,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	Credit Suisse	20/6/2029	33,217	260,974
CDS	USD (645,000)	Fund provides default protection on CMBX.NA.7.AA; and receives Fixed 1.5%	Credit Suisse	17/1/2047	72,038	17,543
CDS	USD 3,560,000	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(80,655)	(39,078)
CDS	USD (670,000)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(7,685)	(64,629)
CDS	USD 2,812,800	Fund receives default protection on CDX.NA.HY.29.V3; and pays Fixed 5%	Deutsche Bank	20/12/2022	(62,338)	(192,518)
CDS	USD 2,860,000	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(65,276)	(31,394)
CDS	USD (974,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Deutsche Bank	17/9/2058	72,926	(34,154)
CDS	USD 4,569,365	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(36,907)	(38,473)
CDS	USD 1,952,017	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(16,805)	(16,436)
CDS	USD (3,000,000)	Fund provides default protection on China Government Bond; and receives Fixed 1%	Goldman Sachs	20/9/2020	54,406	28,493
CDS	JPY 87,976,540	Fund receives default protection on Mitsubishi Corp; and pays Fixed 1%	Goldman Sachs	20/12/2020	(7,290)	(10,023)
CDS	JPY 87,976,540	Fund receives default protection on ITOCHU Corp; and pays Fixed 1%	Goldman Sachs	20/12/2020	(8,457)	(9,766)
CDS	JPY 87,976,540	Fund receives default protection on Mitsui & Co Ltd; and pays Fixed 1%	Goldman Sachs	20/12/2020	(9,129)	(9,907)
CDS	JPY 175,953,079	Fund receives default protection on Mitsui & Co Ltd; and pays Fixed 1%	Goldman Sachs	20/12/2020	(17,666)	(19,813)
CDS	USD (5,750,000)	Fund provides default protection on ITRAXX.ASIA.XJ.IG.24.V1; and receives Fixed 1%	Goldman Sachs	20/12/2020	233,764	66,438
CDS	JPY 96,070,381	Fund receives default protection on ITOCHU Corp; and pays Fixed 1%	Goldman Sachs	20/12/2020	(9,129)	(10,664)
CDS	JPY 87,976,540	Fund receives default protection on ITOCHU Corp; and pays Fixed 1%	Goldman Sachs	20/12/2020	(8,748)	(9,766)
CDS	JPY 87,976,539	Fund receives default protection on ITOCHU Corp; and pays Fixed 1%	Goldman Sachs	20/12/2020	(8,378)	(9,766)
CDS	EUR 1,820,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	Goldman Sachs	20/12/2020	(28,200)	(22,971)
CDS	EUR 190,000	Fund receives default protection on Boparan Finance plc; and pays Fixed 5%	Goldman Sachs	20/12/2021	34,446	86,879
CDS	EUR 230,000	Fund receives default protection on Cable & Wireless Ltd; and pays Fixed 5%	Goldman Sachs	20/6/2023	(8,561)	(41,840)
CDS	EUR (237,328)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Goldman Sachs	20/6/2023	(28,354)	(53,334)
CDS	EUR 200,000	Fund receives default protection on Smurfit Kappa Acquisitions ULC; and pays Fixed 5%	Goldman Sachs	20/6/2023	(4,455)	(38,294)
CDS	EUR (80,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Goldman Sachs	20/6/2023	(9,558)	(17,978)
CDS	EUR 200,000	Fund receives default protection on Smurfit Kappa Acquisitions ULC; and pays Fixed 5%	Goldman Sachs	20/6/2023	(3,992)	(38,294)
CDS	EUR 100,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Goldman Sachs	20/6/2023	(4,269)	(19,068)
CDS	USD (938,301)	Fund provides default protection on Beazer Homes USA Inc; and receives Fixed 5%	Goldman Sachs	20/6/2023	53,566	95,383
CDS	EUR 150,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Goldman Sachs	20/6/2023	(7,610)	(28,602)
CDS	USD (562,981)	Fund provides default protection on Beazer Homes USA Inc; and receives Fixed 5%	Goldman Sachs	20/6/2023	31,540	57,230
CDS	USD 1,650,305	Fund receives default protection on DISH DBS Corp; and pays Fixed 5%	Goldman Sachs	20/12/2023	(111,084)	(36,735)
CDS	EUR 384,615	Fund receives default protection on Cable & Wireless Ltd; and pays Fixed 5%	Goldman Sachs	20/12/2023	(9,738)	(76,159)
CDS	EUR 480,000	Fund receives default protection on Synlab Unsecured Bondco Plc; and pays Fixed 5%	Goldman Sachs	20/12/2023	5,876	(72,629)

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CDS	EUR 370,000	Fund receives default protection on Cable & Wireless Ltd; and pays Fixed 5%	Goldman Sachs	20/12/2023	(6,693)	(73,265)
CDS	EUR 110,000	Fund receives default protection on NXP BV / NXP Funding LLC; and pays Fixed 5%	Goldman Sachs	20/12/2023	1,325	(19,566)
CDS	JPY 179,346,181	Fund receives default protection on SoftBank Group Corp; and pays Fixed 1%	Goldman Sachs	20/12/2023	(25,596)	45,129
CDS	JPY 95,300,000	Fund receives default protection on SoftBank Group Corp; and pays Fixed 1%	Goldman Sachs	20/12/2023	(26,600)	23,981
CDS	EUR 3,270,000	Fund receives default protection on Anglo American Plc; and pays Fixed 5%	Goldman Sachs	20/6/2024	(44,309)	(710,635)
CDS	EUR (500,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Goldman Sachs	20/6/2024	5,862	(21,415)
CDS	EUR 2,180,000	Fund receives default protection on Renault SA; and pays Fixed 1%	Goldman Sachs	20/6/2024	(59,882)	(13,633)
CDS	EUR (200,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Goldman Sachs	20/6/2024	7,047	(8,566)
CDS	USD 13,006,121	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2024	(73,794)	458,624
CDS	EUR 1,000,000	Fund receives default protection on Hellenic Telecommunications Organisation SA; and pays Fixed 5%	Goldman Sachs	20/6/2024	(17,040)	(241,464)
CDS	USD 894,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	(5,791)	(17,794)
CDS	USD 875,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	7,276	(22,702)
CDS	EUR 570,000	Fund receives default protection on Altice France SA/France; and pays Fixed 5%	Goldman Sachs	20/6/2024	(752)	(82,242)
CDS	USD 904,000	Fund receives default protection on Argentine Republic Government International Bond; and pays Fixed 5%	Goldman Sachs	20/6/2024	419,542	530,903
CDS	USD 800,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	6,835	(20,756)
CDS	EUR 1,400,000	Fund receives default protection on ArcelorMittal; and pays Fixed 5%	Goldman Sachs	20/6/2024	489	(249,027)
CDS	USD 1,390,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2024	(2,395)	(4,446)
CDS	USD 825,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	7,049	(21,405)
CDS	USD 2,085,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2024	(3,593)	(6,669)
CDS	USD 13,553,960	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2024	(125,879)	477,942
CDS	EUR 6,736,000	Fund receives default protection on Heineken NV; and pays Fixed 1%	Goldman Sachs	20/6/2024	(43,878)	(282,263)
CDS	EUR 107,900,000	Fund receives default protection on ITRAXX.XO.31.V1; and pays Fixed 5%	Goldman Sachs	20/6/2024	(600,694)	(13,364,086)
CDS	USD 950,000	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2024	(1,351)	33,499
CDS	EUR 530,000	Fund receives default protection on Fiat Chrysler Automobiles NV; and pays Fixed 5%	Goldman Sachs	20/6/2024	409	(104,180)
CDS	EUR (340,000)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	Goldman Sachs	20/6/2024	19,856	(11,673)
CDS	EUR 190,000	Fund receives default protection on Altice Finco SA; and pays Fixed 5%	Goldman Sachs	20/6/2024	(2,808)	(18,224)
CDS	EUR 700,000	Fund receives default protection on United Group; and pays Fixed 5%	Goldman Sachs	20/6/2024	(52,744)	(115,085)
CDS	USD 8,710,000	Fund receives default protection on Weyerhaeuser Co; and pays Fixed 1%	Goldman Sachs	20/6/2024	(69,943)	(243,587)
CDS	USD 5,830,000	Fund receives default protection on International Paper Co; and pays Fixed 1%	Goldman Sachs	20/6/2024	(41,390)	(128,646)
CDS	EUR 500,000	Fund receives default protection on ITV Plc; and pays Fixed 5%	Goldman Sachs	20/6/2024	(5,942)	(99,754)
CDS	USD 2,738,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2024	(10,304)	(8,757)
CDS	USD 2,737,831	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2024	(11,547)	(8,757)
CDS	USD (4,000,000)	Fund provides default protection on Dell Inc; and receives Fixed 1%	Goldman Sachs	20/6/2024	104,605	(173,755)
CDS	EUR 550,000	Fund receives default protection on Standard Chartered Plc; and pays Fixed 1%	Goldman Sachs	20/6/2024	(5,876)	9,183
CDS	EUR 679,000	Fund receives default protection on Altice France SA/France; and pays Fixed 5%	Goldman Sachs	20/6/2024	(53,442)	(97,969)
CDS	USD 9,025,040	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2024	(78,420)	318,243
CDS	EUR 500,000	Fund receives default protection on Fiat Chrysler Automobiles NV; and pays Fixed 5%	Goldman Sachs	20/6/2024	729	(98,283)
CDS	EUR (30,000)	Fund provides default protection on Telecom Italia SpA/Milano; and receives Fixed 1%	Goldman Sachs	20/6/2024	1,752	(1,030)
CDS	EUR 291,000	Fund receives default protection on Altice France SA/France; and pays Fixed 5%	Goldman Sachs	20/6/2024	(22,904)	(41,987)
CDS	USD 645,000	Fund receives default protection on CMBX.NA.7.AA; and pays Fixed 1.5%	Goldman Sachs	17/1/2047	(58,684)	(17,543)

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CDS	USD (935,000)	Fund provides default protection on CMBX.NA.8.A; and receives Fixed 2%	Goldman Sachs	17/10/2057	62,775	9,012
CDS	USD (430,000)	Fund provides default protection on CMBX.NA.8.A; and receives Fixed 2%	Goldman Sachs	17/10/2057	49,415	4,144
CDS	USD (1,129,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	77,936	(39,590)
CDS	USD (1,841,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	158,531	(64,557)
CDS	USD (220,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	16,879	(7,715)
CDS	EUR (91,000)	Fund provides default protection on UniCredit SpA; and receives Fixed 1%	HSBC Bank Plc	20/12/2023	4,531	533
CDS	USD 11,818,625	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(134,271)	63,342
CDS	USD 3,258,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(10,780)	(10,420)
CDS	USD 36,868,941	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(418,867)	197,599
CDS	EUR 4,810,000	Fund receives default protection on WPP Finance 2005 Ltd; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(97,559)	(138,185)
CDS	EUR 1,030,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(5,819)	5,694
CDS	EUR 3,600,000	Fund receives default protection on Carrefour SA; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(37,659)	(81,094)
CDS	EUR 3,688,385	Fund receives default protection on Akzo Nobel NV; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(41,003)	(141,403)
CDS	EUR 13,050,000	Fund receives default protection on LANXESS AG; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(162,663)	(306,257)
CDS	EUR 1,800,000	Fund receives default protection on Carrefour SA; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(15,861)	(40,547)
CDS	USD 1,680,000	Fund receives default protection on Argentine Republic Government International Bond; and pays Fixed 5%	HSBC Bank Plc	20/6/2024	784,769	986,633
CDS	EUR 5,560,000	Fund receives default protection on WPP Finance 2005 Ltd; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(101,302)	(159,731)
CDS	EUR 1,540,000	Fund receives default protection on Carrefour SA; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(13,598)	(34,690)
CDS	EUR 1,800,000	Fund receives default protection on Carrefour SA; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	(18,348)	(40,547)
CDS	EUR 660,000	Fund receives default protection on Deutsche Bank AG; and pays Fixed 1%	HSBC Bank Plc	20/6/2024	7,618	79,666
CDS	USD 2,700,000	Fund receives default protection on HCA-The Healthcare Co; and pays Fixed 5%	JP Morgan	20/6/2020	(5,912)	(106,311)
CDS	USD 16,583,472	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	JP Morgan	20/6/2020	(109,197)	(79,005)
CDS	USD 810,000	Fund receives default protection on HCA-The Healthcare Co; and pays Fixed 5%	JP Morgan	20/6/2020	(1,636)	(31,893)
CDS	USD (16,583,472)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	JP Morgan	20/9/2020	324,220	92,622
CDS	USD 3,000,000	Fund receives default protection on Commonwealth Bank of Australia; and pays Fixed 1%	JP Morgan	20/12/2020	(32,530)	(34,650)
CDS	USD 3,000,000	Fund receives default protection on National Australia Bank Ltd; and pays Fixed 1%	JP Morgan	20/12/2020	(33,332)	(34,403)
CDS	USD 2,385,686	Fund receives default protection on Australia & New Zealand Banking Group Ltd; and pays Fixed 1%	JP Morgan	20/12/2020	(24,227)	(27,434)
CDS	USD 3,000,000	Fund receives default protection on Australia & New Zealand Banking Group Ltd; and pays Fixed 1%	JP Morgan	20/12/2020	(34,215)	(34,498)
CDS	JPY 75,949,367	Fund receives default protection on Sumitomo Corp; and pays Fixed 1%	JP Morgan	20/12/2020	(9,812)	(8,437)
CDS	USD 3,450,000	Fund receives default protection on Commonwealth Bank of Australia; and pays Fixed 1%	JP Morgan	20/12/2020	(36,542)	(39,848)
CDS	USD 3,614,314	Fund receives default protection on Australia & New Zealand Banking Group Ltd; and pays Fixed 1%	JP Morgan	20/12/2020	(37,153)	(41,562)
CDS	EUR (440,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	JP Morgan	20/6/2021	(16,889)	(84,074)
CDS	EUR 520,000	Fund receives default protection on Altice Luxembourg SA; and pays Fixed 5%	JP Morgan	20/6/2021	(5,737)	(37,866)
CDS	JPY 96,153,846	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	JP Morgan	20/6/2021	(10,259)	(13,788)
CDS	JPY 192,307,692	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	JP Morgan	20/6/2021	(20,518)	(27,576)
CDS	JPY 96,153,846	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	JP Morgan	20/6/2021	(9,501)	(13,788)
CDS	EUR 470,000	Fund receives default protection on Altice Luxembourg SA; and pays Fixed 5%	JP Morgan	20/6/2022	(29,490)	(42,915)
CDS	EUR (31,447)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(2,847)	(7,067)
CDS	EUR (78,616)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(6,398)	(17,667)

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CDS	USD (12,641,820)	Fund provides default protection on CDX.NA.IG.30.V1; and receives Fixed 1%	JP Morgan	20/6/2023	72,196	268,401
CDS	EUR 100,000	Fund receives default protection on Smurfit Kappa Acquisitions ULC; and pays Fixed 5%	JP Morgan	20/6/2023	(851)	(19,147)
CDS	EUR (4,717)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(427)	(1,060)
CDS	EUR (47,170)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(4,271)	(10,600)
CDS	EUR (3,144)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(285)	(707)
CDS	EUR (247,944)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(20,178)	(55,719)
CDS	EUR (360,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(11,533)	(80,901)
CDS	EUR 1,000,000	Fund receives default protection on Smurfit Kappa Acquisitions ULC; and pays Fixed 5%	JP Morgan	20/6/2023	(21,817)	(191,472)
CDS	EUR (7,862)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(640)	(1,767)
CDS	EUR (210,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(18,328)	(47,192)
CDS	EUR (80,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(9,738)	(17,978)
CDS	USD 822,410	Fund receives default protection on Realogy Group LLC; and pays Fixed 5%	JP Morgan	20/12/2023	119,654	113,087
CDS	USD 820,000	Fund receives default protection on RR Donnelley & Sons Co; and pays Fixed 5%	JP Morgan	20/12/2023	(2,104)	34,304
CDS	USD 1,644,000	Fund receives default protection on KB Home; and pays Fixed 5%	JP Morgan	20/12/2023	(138,056)	(256,426)
CDS	EUR 160,000	Fund receives default protection on Cable & Wireless Ltd; and pays Fixed 5%	JP Morgan	20/12/2023	(2,573)	(31,682)
CDS	EUR 180,000	Fund receives default protection on NXP BV / NXP Funding LLC; and pays Fixed 5%	JP Morgan	20/12/2023	1,997	(32,017)
CDS	EUR 490,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	JP Morgan	20/6/2024	(2,906)	(114,149)
CDS	USD 654,064	Fund receives default protection on Hess Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(8,561)	7,942
CDS	USD 654,064	Fund receives default protection on Hess Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(7,157)	7,942
CDS	USD 3,383,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	JP Morgan	20/6/2024	(18,830)	18,131
CDS	USD 654,064	Fund receives default protection on Hess Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(7,952)	7,942
CDS	EUR 550,000	Fund receives default protection on Standard Chartered Plc; and pays Fixed 1%	JP Morgan	20/6/2024	(5,032)	9,183
CDS	USD 3,382,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	JP Morgan	20/6/2024	(19,580)	18,126
CDS	USD 3,383,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	JP Morgan	20/6/2024	(17,316)	18,131
CDS	USD 2,900,000	Fund receives default protection on Halliburton Co; and pays Fixed 1%	JP Morgan	20/6/2024	14,474	(23,530)
CDS	USD 474,101	Fund receives default protection on Halliburton Co; and pays Fixed 1%	JP Morgan	20/6/2024	(1,728)	(3,847)
CDS	USD 4,604,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	JP Morgan	20/6/2024	(27,684)	24,675
CDS	EUR 10,875,000	Fund receives default protection on Lafargeholcim Ltd; and pays Fixed 1%	JP Morgan	20/6/2024	(24,832)	(236,147)
CDS	USD 3,782,000	Fund receives default protection on CDX.EM.31.V1; and pays Fixed 1%	JP Morgan	20/6/2024	19,223	192,709
CDS	USD 250,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	JP Morgan	20/6/2024	(3,235)	(6,486)
CDS	USD 6,312,000	Fund receives default protection on CDX.EM.31.V1; and pays Fixed 1%	JP Morgan	20/6/2024	32,083	321,624
CDS	USD 576,923	Fund receives default protection on Apache Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(4,751)	14,981
CDS	USD 601,824	Fund receives default protection on Devon Energy Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(4,659)	1,057
CDS	USD 601,824	Fund receives default protection on Devon Energy Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(5,688)	1,057
CDS	EUR 2,670,000	Fund receives default protection on Lafargeholcim Ltd; and pays Fixed 1%	JP Morgan	20/6/2024	(5,068)	(57,978)
CDS	USD 601,823	Fund receives default protection on Devon Energy Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(2,544)	1,057
CDS	EUR 3,030,000	Fund receives default protection on Carrefour SA; and pays Fixed 1%	JP Morgan	20/6/2024	(31,297)	(68,254)
CDS	EUR 500,000	Fund receives default protection on CMA CGM SA; and pays Fixed 5%	JP Morgan	20/6/2024	10,737	145,439
CDS	EUR 2,060,000	Fund receives default protection on Intesa Sanpaolo SpA; and pays Fixed 1%	JP Morgan	20/6/2024	(74,875)	130,295
CDS	USD 1,119,231	Fund receives default protection on Apache Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(5,062)	29,063
CDS	USD 237,050	Fund receives default protection on Halliburton Co; and pays Fixed 1%	JP Morgan	20/6/2024	(646)	(1,923)
CDS	USD 474,101	Fund receives default protection on Halliburton Co; and pays Fixed 1%	JP Morgan	20/6/2024	(1,321)	(3,847)

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CDS	USD 3,383,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	JP Morgan	20/6/2024	(15,044)	18,131
CDS	USD 601,824	Fund receives default protection on Devon Energy Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(3,570)	1,057
CDS	USD 576,923	Fund receives default protection on Apache Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(3,522)	14,981
CDS	USD 1,000,000	Fund receives default protection on General Electric Co; and pays Fixed 1%	JP Morgan	20/6/2024	3,095	22,277
CDS	USD (500,000)	Fund provides default protection on United Rentals Inc; and receives Fixed 5%	JP Morgan	20/6/2024	8,721	82,817
CDS	EUR 935,000	Fund receives default protection on British Telecommunications Plc; and pays Fixed 1%	JP Morgan	20/6/2024	(2,887)	(10,170)
CDS	USD (500,000)	Fund provides default protection on United Rentals Inc; and receives Fixed 5%	JP Morgan	20/6/2024	1,632	82,817
CDS	USD 474,101	Fund receives default protection on Halliburton Co; and pays Fixed 1%	JP Morgan	20/6/2024	(1,112)	(3,847)
CDS	USD 3,383,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	JP Morgan	20/6/2024	(16,559)	18,131
CDS	USD 237,050	Fund receives default protection on Halliburton Co; and pays Fixed 1%	JP Morgan	20/6/2024	(644)	(1,923)
CDS	USD 576,923	Fund receives default protection on Apache Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(5,197)	14,981
CDS	EUR 510,000	Fund receives default protection on Altice France SA/France; and pays Fixed 5%	JP Morgan	20/6/2024	(20,656)	(73,585)
CDS	EUR 940,000	Fund receives default protection on Lloyds Banking Group Plc; and pays Fixed 1%	JP Morgan	20/6/2024	(14,257)	40,608
CDS	EUR 1,530,000	Fund receives default protection on Deutsche Lufthansa AG; and pays Fixed 1%	JP Morgan	20/6/2024	9,716	(24,926)
CDS	EUR 3,030,000	Fund receives default protection on CNH Industrial NV; and pays Fixed 5%	JP Morgan	20/6/2024	(654)	(663,224)
CDS	EUR 3,030,000	Fund receives default protection on Carrefour SA; and pays Fixed 1%	JP Morgan	20/6/2024	(31,440)	(68,254)
CDS	EUR 1,700,000	Fund receives default protection on Intesa Sanpaolo SpA; and pays Fixed 1%	JP Morgan	20/6/2024	(89,798)	107,525
CDS	USD 654,064	Fund receives default protection on Hess Corp; and pays Fixed 1%	JP Morgan	20/6/2024	(3,729)	7,942
CDS	EUR 470,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	JP Morgan	20/6/2024	38,135	58,857
CDS	EUR 3,864,000	Fund receives default protection on Anglo American Plc; and pays Fixed 5%	JP Morgan	20/6/2024	(85,862)	(839,722)
CDS	USD (507,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	37,803	(17,779)
CDS	USD (1,150,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	106,835	(40,326)
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/11/2059	1,994	(1,169)
CDS	USD 670,000	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	477	64,629
CDS	EUR 720,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	Morgan Stanley	20/12/2020	(13,965)	(9,087)
CDS	USD 1,439,000	Fund receives default protection on Transocean Inc; and pays Fixed 1%	Morgan Stanley	20/6/2022	19,083	150,326
CDS	EUR (330,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Morgan Stanley	20/6/2023	(5,420)	(8,680)
CDS	EUR (630,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Morgan Stanley	20/6/2023	(48,732)	(141,577)
CDS	EUR 1,340,000	Fund receives default protection on WPP Finance 2005 Ltd; and pays Fixed 1%	Morgan Stanley	20/6/2024	(28,780)	(38,496)
CDS	USD (4,494,900)	Fund provides default protection on Turkey Government International Bond; and receives Fixed 1%	Morgan Stanley	20/6/2024	(29,686)	(608,994)
CDS	EUR 1,890,000	Fund receives default protection on Deutsche Bank AG; and pays Fixed 1%	Morgan Stanley	20/6/2024	5,867	(24,790)
CDS	EUR 3,480,000	Fund receives default protection on Enel SpA; and pays Fixed 1%	Morgan Stanley	20/6/2024	(58,198)	(82,055)
CDS	EUR 5,430,000	Fund receives default protection on Anglo American Plc; and pays Fixed 5%	Morgan Stanley	20/6/2024	(98,468)	(1,180,045)
CDS	USD 2,900,000	Fund receives default protection on Mondelez International Inc; and pays Fixed 1%	Morgan Stanley	20/6/2024	(10,916)	(86,521)
CDS	USD 3,475,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2024	6,597	(11,114)
CDS	EUR 900,000	Fund receives default protection on Enel SpA; and pays Fixed 1%	Morgan Stanley	20/6/2024	(17,538)	(21,221)
CDS	EUR 2,700,000	Fund receives default protection on Carrefour SA; and pays Fixed 1%	Morgan Stanley	20/6/2024	(27,998)	(60,820)
CDS	EUR 980,000	Fund receives default protection on Enel SpA; and pays Fixed 1%	Morgan Stanley	20/6/2024	(18,579)	(23,108)
CDS	EUR (77,817)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Morgan Stanley	20/6/2024	122	(2,672)
CDS	EUR (413,403)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Morgan Stanley	20/6/2024	646	(14,193)
CDS	EUR 450,000	Fund receives default protection on Marks and Spencer Plc; and pays Fixed 1%	Morgan Stanley	20/6/2024	4,395	23,160
CDS	EUR (7,295)	Fund provides default protection on Telecom Italia Spa; and receives Fixed 1%	Morgan Stanley	20/6/2024	11	(250)

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 3,405,000	Fund receives default protection on Akzo Nobel NV; and pays Fixed 1%	Morgan Stanley	20/6/2024	(37,452)	(130,539)
CDS	USD 2,900,000	Fund receives default protection on ConocoPhillips; and pays Fixed 1%	Morgan Stanley	20/6/2024	13,587	(55,922)
CDS	USD 3,475,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2024	5,807	(11,114)
CDS	USD 9,669,600	Fund receives default protection on Turkey Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2024	413,220	1,310,092
CDS	USD 5,894,000	Fund receives default protection on Qatar Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2024	(57,722)	(140,003)
CDS	USD 2,900,000	Fund receives default protection on American International Group Inc; and pays Fixed 1%	Morgan Stanley	20/6/2024	5,084	(39,727)
CDS	USD 2,900,000	Fund receives default protection on Kinder Morgan Inc/DE; and pays Fixed 1%	Morgan Stanley	20/6/2024	(2,280)	(43,364)
CDS	USD 3,475,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2024	7,417	(11,114)
CDS	USD 2,800,000	Fund receives default protection on Pfizer Inc; and pays Fixed 1%	Morgan Stanley	20/6/2024	(4,622)	(96,070)
CDS	USD 3,475,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2024	8,165	(11,114)
CDS	USD 3,475,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2024	8,218	(11,114)
CDS	USD 2,820,000	Fund receives default protection on Lowes Companies Inc; and pays Fixed 1%	Morgan Stanley	20/6/2024	(14,499)	(90,792)
CDS	USD 3,475,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2024	10,594	(11,114)
CDS	USD 2,785,000	Fund receives default protection on Allstate Corp/The; and pays Fixed 1%	Morgan Stanley	20/6/2024	(3,018)	(103,363)
CDS	EUR 4,450,000	Fund receives default protection on Solvay SA; and pays Fixed 1%	Morgan Stanley	20/6/2024	(46,620)	(115,122)
CDS	EUR 200,000	Fund receives default protection on UPC Holding BV; and pays Fixed 5%	Morgan Stanley	20/6/2024	1,010	(46,591)
CDS	USD 2,820,000	Fund receives default protection on Boeing Co/The; and pays Fixed 1%	Morgan Stanley	20/6/2024	(850)	(77,143)
CDS	EUR (100,000)	Fund provides default protection on Tesco Plc; and receives Fixed 1%	Morgan Stanley	20/12/2028	2,604	(7,304)
CDS	EUR (1,010,000)	Fund provides default protection on Tesco Plc; and receives Fixed 1%	Morgan Stanley	20/12/2028	26,295	(73,769)
CDS	EUR (3,190,000)	Fund provides default protection on Tesco Plc; and receives Fixed 1%	Morgan Stanley	20/12/2028	83,051	(232,994)
CDS	USD 3,630,000	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(82,242)	(39,846)
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	(11,419)	17,779
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	(14,550)	22,653
CDS	USD 4,020,000	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(96,157)	(44,128)
CDS	USD 2,000,000	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(45,311)	(21,954)
CDS	EUR 1,800,000	Fund receives default protection on Lafargeholcim Ltd; and pays Fixed 1%	Societe Generale	20/6/2024	(4,348)	(39,086)
IFS	EUR 26,620,000	Fund receives default protection on CPTFEMU + 0 bps; and pays Fixed 1%	Bank of America	16/7/2024	275,442	275,442
IFS	EUR 24,500,000	Fund provides default protection on CPTFEMU + 0 bps; and receives Fixed 1.0153%	Bank of America	16/7/2024	275,830	275,830
IFS	EUR 9,426,000	Fund provides default protection on CPTFEMU + 0 bps; and receives Fixed 0.88%	Bank of America	16/8/2024	18,796	18,796
IFS	EUR 7,840,000	Fund receives default protection on CPTFEMU + 0 bps; and pays Fixed 1.2895%	Bank of America	16/3/2029	(267,738)	(267,738)
IFS	GBP 6,090,000	Fund provides default protection on UKRPI + 0 bps; and receives Fixed 3.49%	Bank of America	16/3/2029	(222,759)	(222,759)
IFS	EUR 11,800,000	Fund provides default protection on CPTFEMU + 0 bps; and receives Fixed 1.3225%	Bank of America	18/3/2029	(453,750)	(453,750)
IFS	EUR 26,620,000	Fund provides default protection on CPTFEMU + 0 bps; and receives Fixed 1.16%	Bank of America	16/7/2029	(500,944)	(500,944)
IFS	EUR 24,500,000	Fund provides default protection on CPTFEMU + 0 bps; and receives Fixed 1.2%	Bank of America	16/7/2029	(587,424)	(587,424)
IFS	GBP 1,947,000	Fund provides default protection on UKRPI + 0 bps; and receives Fixed 3.725%	Bank of America	15/8/2029	—	—
IFS	EUR 9,426,000	Fund receives default protection on CPTFEMU + 0 bps; and pays Fixed 1.0683%	Bank of America	16/8/2029	(50,365)	(50,365)
IFS	GBP 1,946,000	Fund provides default protection on UKRPI + 0 bps; and receives Fixed 3.71%	Bank of America	16/8/2029	(4,778)	(4,778)
IFS	GBP 1,917,000	Fund provides default protection on UKRPI + 0 bps; and receives Fixed 3.745%	Bank of America	16/8/2029	6,285	6,285
IFS	GBP 2,000,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.423%	Bank of America	15/3/2048	145,078	145,078
IFS	GBP 3,395,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.5325%	Morgan Stanley	15/11/2046	411,778	411,778

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

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	MXN 1,157,956,000	Fund receives Fixed 8.2062% and pays Floating MXN MXIBTIE 1 Month	Bank of America	7/10/2020	466,775	466,775
IRS	MXN 1,750,000,000	Fund receives Fixed 8.505%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	4/11/2020	1,108,140	1,108,140
IRS	USD 95,500,000	Fund receives Fixed 1.528%; and pays Floating USD LIBOR 3 Month	Bank of America	22/11/2020	(115,805)	(115,805)
IRS	USD 328,694,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.766%	Bank of America	15/6/2021	(1,490,395)	(1,490,395)
IRS	CAD 37,020,000	Fund receives Fixed 1.755%; and pays Floating CAD CDOR 6 Month	Bank of America	26/6/2021	37,668	37,668
IRS	CAD 37,020,000	Fund receives Fixed 1.77%; and pays Floating CAD CDOR 6 Month	Bank of America	26/6/2021	45,950	45,950
IRS	CAD 37,280,000	Fund receives Fixed 1.824%; and pays Floating CAD CDOR 6 Month	Bank of America	5/7/2021	79,103	79,103
IRS	USD 166,495,000	Fund receives Fixed 2.098%; and pays Floating USD LIBOR 3 Month	Bank of America	5/7/2021	1,105,085	1,614,604
IRS	CAD 23,215,000	Fund receives Fixed 1.905%; and pays Floating CAD CDOR 6 Month	Bank of America	9/7/2021	78,296	78,296
IRS	CAD 299,555,000	Fund receives Fixed 1.9075%; and pays Floating CAD CDOR 6 Month	Bank of America	9/7/2021	1,021,432	1,021,432
IRS	MXN 177,249,452	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.86%	Bank of America	23/7/2021	(23,311)	(23,311)
IRS	MXN 247,396,167	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.9%	Bank of America	26/7/2021	(37,493)	(37,493)
IRS	CAD 32,410,000	Fund receives Fixed 1.7925%; and pays Floating CAD CDOR 6 Month	Bank of America	1/8/2021	63,648	63,648
IRS	USD 88,183,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.75%	Bank of America	4/8/2021	(505,620)	(505,620)
IRS	MXN 782,700,671	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.78%	Bank of America	6/8/2021	(81,529)	(81,529)
IRS	USD 12,500,000	Fund receives Fixed 1.529%; and pays Floating USD LIBOR 3 Month	Bank of America	9/8/2021	(4,154)	(4,154)
IRS	USD 12,500,000	Fund receives Fixed 1.5325%; and pays Floating USD LIBOR 3 Month	Bank of America	9/8/2021	(3,319)	(3,319)
IRS	USD 49,950,000	Fund receives Fixed 1.294%; and pays Floating USD LIBOR 3 Month	Bank of America	18/8/2021	62,356	62,356
IRS	CZK 634,565,221	Fund receives Floating CZK Interbank 6 Month; and pays Fixed 1.64%	Bank of America	19/8/2021	66,704	66,704
IRS	CZK 634,412,956	Fund receives Floating CZK Interbank 6 Month; and pays Fixed 1.6575%	Bank of America	20/8/2021	55,680	55,680
IRS	CZK 318,758,750	Fund receives Floating CZK Interbank 6 Month; and pays Fixed 1.72%	Bank of America	20/8/2021	11,226	11,226
IRS	HUF 7,901,580,591	Fund receives Fixed 0.295%; and pays Floating HUF BUBOR 6 Month	Bank of America	21/8/2021	(48,327)	(48,327)
IRS	HUF 7,903,477,046	Fund receives Fixed 0.305%; and pays Floating HUF BUBOR 6 Month	Bank of America	21/8/2021	(43,139)	(43,139)
IRS	HUF 3,976,245,000	Fund receives Fixed 0.3125%; and pays Floating HUF BUBOR 6 Month	Bank of America	22/8/2021	(19,763)	(19,763)
IRS	HUF 7,952,092,376	Fund receives Fixed 0.34%; and pays Floating HUF BUBOR 6 Month	Bank of America	23/8/2021	(26,446)	(26,446)
IRS	CZK 637,485,624	Fund receives Floating CZK Interbank 6 Month; and pays Fixed 1.775%	Bank of America	23/8/2021	(6,733)	(6,733)
IRS	HUF 4,423,661,034	Fund receives Fixed 0.375%; and pays Floating HUF BUBOR 6 Month	Bank of America	26/8/2021	(4,669)	(4,669)
IRS	CZK 354,626,202	Fund receives Floating CZK Interbank 6 Month; and pays Fixed 1.775%	Bank of America	26/8/2021	(4,255)	(4,255)
IRS	HUF 4,447,719,288	Fund receives Fixed 0.36%; and pays Floating HUF BUBOR 6 Month	Bank of America	29/8/2021	(7,811)	(7,811)
IRS	CZK 354,819,917	Fund receives Floating CZK Interbank 6 Month; and pays Fixed 1.74%	Bank of America	29/8/2021	5,681	5,681
IRS	HUF 4,031,730,526	Fund receives Fixed 0.31%; and pays Floating HUF BUBOR 6 Month	Bank of America	30/8/2021	(19,791)	(19,791)
IRS	CZK 321,144,711	Fund receives Floating CZK Interbank 6 Month; and pays Fixed 1.715%	Bank of America	30/8/2021	11,983	11,983
IRS	HUF 6,978,511,776	Fund receives Fixed 0.36%; and pays Floating HUF BUBOR 6 Month	Bank of America	2/9/2021	(11,461)	(11,461)
IRS	USD 25,010,000	Fund receives Fixed 1.2055%; and pays Floating USD LIBOR 3 Month	Bank of America	2/9/2021	6,280	6,280
IRS	USD 50,010,000	Fund receives Fixed 1.22%; and pays Floating USD LIBOR 3 Month	Bank of America	2/9/2021	19,645	19,645
IRS	USD 50,010,000	Fund receives Fixed 1.2285%; and pays Floating USD LIBOR 3 Month	Bank of America	2/9/2021	23,800	23,800
IRS	CZK 563,234,742	Fund receives Floating CZK Interbank 6 Month; and pays Fixed 1.74%	Bank of America	2/9/2021	7,253	7,253
IRS	USD 402,400,000	Fund receives Floating USD LIBOR 1 Day; and pays Fixed 1.1%	Bank of America	15/9/2021	198,704	173,496
IRS	THB 367,260,000	Fund receives Fixed 1.165%; and pays Floating THB BKIBOR 6 Month	Bank of America	18/9/2021	(17,615)	(17,615)
IRS	THB 617,030,000	Fund receives Fixed 1.39%; and pays Floating THB BKIBOR 6 Month	Bank of America	18/9/2021	60,107	60,107
IRS	SGD 22,420,000	Fund receives Fixed 1.555%; and pays Floating SGD SGDOW 6 Month	Bank of America	18/9/2021	(5,415)	(5,415)
IRS	SGD 11,810,000	Fund receives Fixed 1.622%; and pays Floating SGD SGDOW 6 Month	Bank of America	18/9/2021	8,365	8,365
IRS	PLN 120,899,964	Fund receives Fixed 1.6886%; and pays Floating PLN WIBOR 6 Month	Bank of America	18/9/2021	36,083	36,083
IRS	PLN 50,740,000	Fund receives Fixed 1.7%; and pays Floating PLN WIBOR 6 Month	Bank of America	18/9/2021	17,991	17,991
IRS	PLN 63,420,000	Fund receives Fixed 1.716%; and pays Floating PLN WIBOR 6 Month	Bank of America	18/9/2021	27,482	27,482
IRS	PLN 91,330,000	Fund receives Fixed 1.717%; and pays Floating PLN WIBOR 6 Month	Bank of America	18/9/2021	40,026	40,026
IRS	PLN 63,420,000	Fund receives Fixed 1.721%; and pays Floating PLN WIBOR 6 Month	Bank of America	18/9/2021	29,043	29,043
IRS	USD 275,700,000	Fund receives Fixed 2.222%; and pays Floating USD LIBOR 3 Month	Bank of America	1/11/2021	4,230,167	4,230,167
IRS	CAD 13,047,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 2.582%	Bank of America	3/12/2021	(226,162)	(226,162)
IRS	DKK 76,930,000	Fund receives Fixed 0.12%; and pays Floating DKK CIBOR 6 Month	Bank of America	6/12/2021	147,951	149,466
IRS	SEK 107,005,000	Fund receives Fixed 0.166%; and pays Floating SEK STIBOR 3 Month	Bank of America	6/12/2021	91,299	92,460
IRS	USD 9,883,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3%	Bank of America	7/12/2021	(331,662)	(333,366)
IRS	USD 86,935,000	Fund receives Fixed 2.521%; and pays Floating USD LIBOR 3 Month	Bank of America	6/1/2022	2,052,473	2,052,473
IRS	USD 115,170,000	Fund receives Fixed 2.528%; and pays Floating USD LIBOR 3 Month	Bank of America	6/1/2022	2,734,869	2,734,869
IRS	USD 130,250,000	Fund receives Fixed 2.34%; and pays Floating USD LIBOR 3 Month	Bank of America	7/1/2022	2,617,267	2,617,267
IRS	USD 140,210,000	Fund receives Fixed 2.51%; and pays Floating USD LIBOR 3 Month	Bank of America	13/2/2022	3,409,065	3,409,065
IRS	USD 162,060,000	Fund receives Fixed 2.0267%; and pays Floating USD LIBOR 3 Month	Bank of America	30/3/2022	2,393,535	2,393,535
IRS	USD 186,210,000	Fund receives Fixed 2.2432%; and pays Floating USD LIBOR 3 Month	Bank of America	27/4/2022	3,635,389	3,635,389
IRS	USD 45,756,000	Fund receives Fixed 1.742%; and pays Floating USD LIBOR 3 Month	Bank of America	16/6/2022	458,947	458,947
IRS	EUR 8,000,000	Fund receives Fixed -0.3525%; and pays Floating EUR EURIBOR 6 Month	Bank of America	3/7/2022	52,062	52,062
IRS	USD 319,810,000	Fund receives Fixed 1.7055%; and pays Floating USD LIBOR 3 Month	Bank of America	13/7/2022	1,698,985	1,698,985
IRS	MXN 192,146,162	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.23%	Bank of America	18/7/2022	(95,419)	(95,419)
IRS	MXN 96,087,025	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.23%	Bank of America	19/7/2022	(47,796)	(47,796)
IRS	MXN 36,951,196	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.22%	Bank of America	20/7/2022	(17,932)	(17,932)
IRS	MXN 51,731,659	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.21%	Bank of America	25/7/2022	(24,671)	(24,671)
IRS	GBP 5,100,000	Fund receives Floating GBP LIBOR 6 Month; and pays Fixed 0.634%	Bank of America	1/8/2022	(1,982)	(1,982)
IRS	MXN 436,014,000	Fund receives Fixed 7%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	11/8/2022	91,303	91,303
IRS	CAD 86,600,000	Fund receives Fixed 1.5775%; and pays Floating CAD CDOR 6 Month	Bank of America	23/8/2022	66,824	66,824
IRS	USD 16,340,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.4863%	Bank of America	8/2/2023	(421,216)	(421,216)

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 69,760,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.5138%	Bank of America	8/2/2023	(1,835,464)	(1,835,464)
IRS	USD 38,290,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.5347%	Bank of America	16/2/2023	(1,024,918)	(1,024,918)
IRS	USD 56,010,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.526%	Bank of America	5/3/2023	(1,732,089)	(1,732,089)
IRS	USD 127,580,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.43%	Bank of America	15/3/2023	(3,132,251)	(3,129,542)
IRS	USD 324,970,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.7605%	Bank of America	12/7/2023	(1,746,312)	(1,746,312)
IRS	EUR 97,710,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.3%	Bank of America	25/7/2023	(572,352)	(572,352)
IRS	EUR 123,990,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.29%	Bank of America	26/7/2023	(755,135)	(755,135)
IRS	EUR 13,340,000	Fund receives Fixed -0.45%; and pays Floating EUR EURIBOR 6 Month	Bank of America	11/8/2023	32,530	32,530
IRS	EUR 13,390,000	Fund receives Fixed -0.575%; and pays Floating EUR EURIBOR 6 Month	Bank of America	17/8/2023	(5,419)	(5,419)
IRS	JPY 453,000,000	Fund receives Fixed 0.14%; and pays Floating JPY LIBOR 6 Month	Bank of America	20/9/2023	53,899	53,899
IRS	USD 34,601,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3.0405%	Bank of America	29/11/2023	(2,415,809)	(2,415,809)
IRS	CAD 8,010,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 2.62%	Bank of America	3/12/2023	(281,137)	(281,987)
IRS	EUR 6,246,000	Fund receives Fixed 0.281%; and pays Floating EUR EURIBOR 6 Month	Bank of America	4/12/2023	245,961	246,702
IRS	DKK 46,473,000	Fund receives Fixed 0.422%; and pays Floating DKK CIBOR 6 Month	Bank of America	6/12/2023	254,947	258,330
IRS	SEK 64,897,000	Fund receives Fixed 0.505%; and pays Floating SEK STIBOR 3 Month	Bank of America	6/12/2023	194,718	196,592
IRS	USD 6,097,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.992%	Bank of America	7/12/2023	(412,643)	(415,921)
IRS	MXN 489,941,250	Fund receives Fixed 8.39%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	18/1/2024	1,513,379	1,513,379
IRS	MXN 257,104,355	Fund receives Fixed 8.125%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	2/2/2024	670,271	670,271
IRS	MXN 184,788,602	Fund receives Fixed 8.135%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	5/2/2024	486,339	486,339
IRS	USD 135,189,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.304%	Bank of America	29/2/2024	(218,360)	(275,235)
IRS	JPY 4,068,000,000	Fund receives Fixed -0.004%; and pays Floating JPY LIBOR 6 Month	Bank of America	6/3/2024	293,694	293,694
IRS	NOK 49,000,000	Fund receives Floating NOK NIBOR 6 Month; and pays Fixed 1.765%	Bank of America	5/6/2024	(58,090)	(58,090)
IRS	USD 96,556,000	Fund receives Fixed 1.7115%; and pays Floating USD LIBOR 3 Month	Bank of America	27/6/2024	1,684,536	1,684,536
IRS	EUR 137,810,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.54%	Bank of America	28/6/2024	(8,027,382)	(8,027,382)
IRS	USD 10,346,000	Fund receives Fixed 1.7535%; and pays Floating USD LIBOR 3 Month	Bank of America	2/7/2024	200,987	200,987
IRS	USD 50,110,000	Fund receives Fixed 1.7135%; and pays Floating USD LIBOR 3 Month	Bank of America	5/7/2024	880,873	880,873
IRS	USD 150,304,000	Fund receives Fixed 1.714%; and pays Floating USD LIBOR 3 Month	Bank of America	5/7/2024	2,645,693	2,645,693
IRS	MXN 146,965,505	Fund receives Fixed 6.72%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	9/8/2024	(10,705)	(10,705)
IRS	USD 87,484,111	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.1445%	Bank of America	9/8/2024	(3,371,567)	(3,371,567)
IRS	MXN 323,311,495	Fund receives Fixed 6.67%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	12/8/2024	(63,608)	(63,608)
IRS	USD 97,610,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.12675%	Bank of America	12/8/2024	(3,686,274)	(3,686,274)
IRS	MXN 278,202,000	Fund receives Fixed 6.715%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	13/8/2024	(28,358)	(28,358)
IRS	SEK 305,675,000	Fund receives Fixed -0.0725%; and pays Floating SEK STIBOR 3 Month	Bank of America	14/8/2024	142,712	142,712
IRS	SEK 305,675,000	Fund receives Fixed -0.0775%; and pays Floating SEK STIBOR 3 Month	Bank of America	14/8/2024	134,948	134,948
IRS	USD 318,058,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.5095%	Bank of America	24/8/2024	(2,651,745)	(2,651,745)
IRS	THB 114,258,000	Fund receives Fixed 1.48%; and pays Floating THB BKIBOR 6 Month	Bank of America	18/9/2024	36,858	36,858
IRS	SGD 15,360,000	Fund receives Fixed 1.5%; and pays Floating SGD SGDOW 6 Month	Bank of America	18/9/2024	(14,179)	(14,179)
IRS	SGD 12,490,000	Fund receives Fixed 1.695%; and pays Floating SGD SGDOW 6 Month	Bank of America	18/9/2024	72,930	72,930
IRS	USD 3,369,713	Fund receives Fixed 1.786%; and pays Floating USD LIBOR 3 Month	Bank of America	18/9/2024	75,414	75,414
IRS	USD 13,628,976	Fund receives Fixed 1.84791%; and pays Floating USD LIBOR 3 Month	Bank of America	18/9/2024	319,956	345,858
IRS	CNY 208,420,257	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 3.115%	Bank of America	18/9/2024	(317,904)	(317,904)
IRS	INR 2,148,430,000	Fund receives Floating INR MIBOR 6 Month; and pays Fixed 5.954%	Bank of America	18/9/2024	(1,235,004)	(1,235,004)
IRS	SGD 9,865,617	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 1.57%	Bank of America	18/9/2024	(14,993)	(14,993)
IRS	SGD 4,029,618	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 1.5725%	Bank of America	18/9/2024	(6,476)	(6,476)
IRS	SGD 4,576,275	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 1.6225%	Bank of America	18/9/2024	(15,216)	(15,216)
IRS	SGD 9,263,490	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 1.635%	Bank of America	18/9/2024	(35,111)	(35,111)
IRS	SGD 9,245,000	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 1.6625%	Bank of America	18/9/2024	(43,922)	(43,922)
IRS	USD 20,008,000	Fund receives Fixed 1.28%; and pays Floating USD LIBOR 3 Month	Bank of America	29/11/2024	(11,996)	(11,996)
IRS	USD 50,253,000	Fund receives Fixed 1.28%; and pays Floating USD LIBOR 3 Month	Bank of America	29/11/2024	(30,131)	(30,131)
IRS	USD 354,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.867%	Bank of America	16/12/2024	(9,959)	(9,959)
IRS	USD 50,000,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.33625%	Bank of America	27/4/2025	(2,635,390)	(2,635,390)
IRS	MXN 90,735,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.31%	Bank of America	11/8/2025	107,825	107,825
IRS	MXN 90,735,000	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.31%	Bank of America	11/8/2025	107,825	107,825
IRS	MXN 10,285,479	Fund receives Fixed 6.27%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	5/12/2025	(14,014)	(14,014)
IRS	USD 3,246,500	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.8885%	Bank of America	23/8/2026	(336,690)	(336,690)
IRS	USD 7,550,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.245%	Bank of America	13/1/2027	(478,882)	(478,776)
IRS	USD 289,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.9025%	Bank of America	14/3/2028	(36,195)	(36,195)
IRS	USD 3,930,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3.035%	Bank of America	13/9/2028	(560,926)	(560,926)
IRS	JPY 137,000,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.3535%	Bank of America	20/9/2028	(57,187)	(57,187)

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	CAD 4,262,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 2.75%	Bank of America	3/12/2028	(345,468)	(347,376)
IRS	EUR 3,229,000	Fund receives Fixed 0.884%; and pays Floating EUR EURIBOR 6 Month	Bank of America	4/12/2028	409,678	410,153
IRS	DKK 23,964,000	Fund receives Fixed 1.026%; and pays Floating DKK CIBOR 6 Month	Bank of America	6/12/2028	412,232	418,583
IRS	SEK 33,823,000	Fund receives Fixed 1.156%; and pays Floating SEK STIBOR 3 Month	Bank of America	6/12/2028	331,106	336,658
IRS	USD 3,266,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3.06%	Bank of America	7/12/2028	(481,828)	(483,404)
IRS	JPY 863,940,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.1915%	Bank of America	4/1/2029	(242,205)	(242,205)
IRS	JPY 124,920,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.159%	Bank of America	29/1/2029	(31,493)	(31,493)
IRS	USD 82,192,193	Fund receives Fixed 1.5057%; and pays Floating USD LIBOR 3 Month	Bank of America	15/2/2029	988,125	988,125
IRS	USD 67,625,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3.0035%	Bank of America	16/2/2029	(9,824,018)	(9,824,018)
IRS	JPY 2,018,000,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.176%	Bank of America	6/3/2029	(542,032)	(542,032)
IRS	USD 35,300,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.4%	Bank of America	15/5/2029	(177,482)	(163,932)
IRS	MXN 290,620,000	Fund receives Fixed 7.9625%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	24/5/2029	1,065,119	1,065,119
IRS	MXN 148,538,065	Fund receives Fixed 7.96%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	24/5/2029	543,067	543,067
IRS	MXN 142,081,935	Fund receives Fixed 7.98%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	24/5/2029	529,593	529,593
IRS	NOK 24,500,000	Fund receives Floating NOK NIBOR 6 Month; and pays Fixed 1.8595%	Bank of America	5/6/2029	(79,686)	(79,686)
IRS	USD 34,196,000	Fund receives Fixed 1.94%; and pays Floating USD LIBOR 3 Month	Bank of America	27/6/2029	1,756,734	1,756,734
IRS	USD 21,310,000	Fund receives Fixed 1.975%; and pays Floating USD LIBOR 3 Month	Bank of America	28/6/2029	1,163,297	1,163,297
IRS	USD 11,256,000	Fund receives Fixed 1.954%; and pays Floating USD LIBOR 3 Month	Bank of America	27/7/2029	592,826	592,826
IRS	USD 12,695,000	Fund receives Fixed 1.9715%; and pays Floating USD LIBOR 3 Month	Bank of America	5/8/2029	690,240	690,240
IRS	USD 5,415,000	Fund receives Fixed 1.5245%; and pays Floating USD LIBOR 3 Month	Bank of America	9/8/2029	68,436	68,436
IRS	USD 2,707,500	Fund receives Fixed 1.531%; and pays Floating USD LIBOR 3 Month	Bank of America	9/8/2029	35,869	35,869
IRS	USD 5,880,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.545%	Bank of America	9/8/2029	(85,618)	(85,618)
IRS	USD 7,440,000	Fund receives Fixed 1.64%; and pays Floating USD LIBOR 3 Month	Bank of America	12/8/2029	171,727	174,726
IRS	USD 10,710,000	Fund receives Fixed 1.406%; and pays Floating USD LIBOR 3 Month	Bank of America	19/8/2029	16,992	16,992
IRS	USD 10,700,000	Fund receives Fixed 1.4265%; and pays Floating USD LIBOR 3 Month	Bank of America	19/8/2029	37,609	37,609
IRS	USD 2,720,000	Fund receives Fixed 1.4215%; and pays Floating USD LIBOR 3 Month	Bank of America	28/8/2029	8,197	8,197
IRS	USD 6,510,000	Fund receives Fixed 1.423%; and pays Floating USD LIBOR 3 Month	Bank of America	28/8/2029	20,540	20,540
IRS	USD 3,240,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.5585%	Bank of America	28/8/2029	(51,629)	(51,629)
IRS	SGD 8,880,000	Fund receives Fixed 1.615%; and pays Floating SGD SGDOW 6 Month	Bank of America	18/9/2029	(24,250)	(24,250)
IRS	SGD 6,970,000	Fund receives Fixed 1.952%; and pays Floating SGD SGDOW 6 Month	Bank of America	18/9/2029	138,718	138,718
IRS	JPY 1,371,000,000	Fund receives Fixed -0.073%; and pays Floating JPY LIBOR 6 Month	Bank of America	18/12/2029	43,820	43,820
IRS	USD 7,290,000	Fund receives Fixed 2.4205%; and pays Floating USD LIBOR 3 Month	Bank of America	18/5/2031	696,408	696,408
IRS	USD 3,460,000	Fund receives Fixed 2.079%; and pays Floating USD LIBOR 3 Month	Bank of America	22/6/2031	219,260	219,260
IRS	JPY 287,470,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.355%	Bank of America	4/2/2034	(150,787)	(150,787)
IRS	JPY 622,590,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.336%	Bank of America	8/2/2034	(310,372)	(310,372)
IRS	JPY 255,240,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.336%	Bank of America	14/3/2034	(127,579)	(127,579)
IRS	USD 2,490,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.295%	Bank of America	24/6/2034	(168,810)	(168,810)
IRS	USD 10,350,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.645%	Bank of America	22/8/2034	(96,360)	(96,360)
IRS	JPY 224,900,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.6165%	Bank of America	14/12/2038	(240,246)	(240,246)
IRS	JPY 340,690,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.409%	Bank of America	3/4/2039	(235,550)	(235,550)
IRS	JPY 249,520,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.3291%	Bank of America	10/6/2039	(135,365)	(135,365)
IRS	JPY 232,070,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.295%	Bank of America	17/6/2039	(110,979)	(110,979)
IRS	JPY 266,130,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.1665%	Bank of America	8/8/2039	(62,477)	(62,477)
IRS	JPY 163,330,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.7115%	Bank of America	21/3/2044	(180,445)	(180,445)
IRS	JPY 150,180,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.2005%	Bank of America	28/8/2044	(15,655)	(15,655)
IRS	USD 7,090,000	Fund receives Fixed 1.625%; and pays Floating USD LIBOR 3 Month	Bank of America	15/5/2045	151,189	155,725
IRS	USD 17,890,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3.30994%	Bank of America	9/11/2048	(7,715,461)	(7,715,461)
IRS	CAD 1,805,000	Fund receives Floating CAD CDOR 6 Month; and pays Fixed 2.91%	Bank of America	3/12/2048	(384,493)	(384,948)
IRS	EUR 1,266,000	Fund receives Fixed 1.46%; and pays Floating EUR EURIBOR 6 Month	Bank of America	4/12/2048	578,086	578,112
IRS	GBP 946,000	Fund receives Floating GBP LIBOR 6 Month; and pays Fixed 1.732%	Bank of America	4/12/2048	(350,451)	(349,139)
IRS	DKK 9,291,000	Fund receives Fixed 1.5325%; and pays Floating DKK CIBOR 6 Month	Bank of America	6/12/2048	551,982	552,503
IRS	SEK 13,474,000	Fund receives Fixed 1.681%; and pays Floating SEK STIBOR 3 Month	Bank of America	6/12/2048	428,679	430,636
IRS	USD 1,414,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3.152%	Bank of America	7/12/2048	(555,648)	(556,968)
IRS	USD 2,948,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.814%	Bank of America	9/1/2049	(919,971)	(919,971)
IRS	USD 4,960,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.3375%	Bank of America	5/7/2049	(268,710)	(268,710)
IRS	USD 5,220,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.891%	Bank of America	8/8/2049	(458,489)	(458,489)
IRS	USD 4,875,000	Fund receives Fixed 1.7215%; and pays Floating USD LIBOR 3 Month	Bank of America	15/8/2049	223,163	223,163
IRS	USD 1,300,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.636%	Bank of America	16/8/2049	(31,831)	(31,831)
IRS	USD 4,550,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.705%	Bank of America	16/8/2049	(39,722)	(39,722)
IRS	USD 3,500,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.6645%	Bank of America	17/8/2049	(20,375)	(20,375)
IRS	USD 4,080,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.556%	Bank of America	19/8/2049	(19,156)	(19,156)
IRS	USD 4,060,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.585%	Bank of America	19/8/2049	(48,345)	(48,345)
IRS	USD 1,250,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.538%	Bank of America	30/8/2049	(451)	(451)
IRS	USD 2,970,000	Fund receives Fixed 1.86%; and pays Floating USD LIBOR 3 Month	Bank of America	7/11/2049	241,982	241,982
IRS	USD 12,850,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.3405%	Bank of America	15/6/2050	(2,585,740)	(2,585,740)
IRS	USD 3,430,000	Fund receives Fixed 3.0335%; and pays Floating USD LIBOR 3 Month	Bank of America	20/2/2053	1,207,919	1,207,919
IRS	THB 459,570,000	Fund receives Fixed 1.403%; and pays Floating THB BKIBOR 6 Month	BNP Paribas	18/9/2021	48,628	48,628
IRS	CNY 75,894,320	Fund receives Floating CNY CNRR; and pays Fixed 3.11%	BNP Paribas	18/9/2024	(113,293)	(113,293)
IRS	MXN 279,950,277	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.71%	BNP Paribas	19/11/2026	(704,513)	(704,513)

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IRS	BRL 65,085,195	Fund receives Fixed 9.48%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2020	1,192,128	1,192,128
IRS	THB 116,800,000	Fund receives Fixed 1.195%; and pays Floating THB BKIBOR 6 Month	Citibank	18/9/2024	(14,938)	(14,938)
IRS	THB 315,260,000	Fund receives Fixed 1.5125%; and pays Floating THB BKIBOR 6 Month	Citibank	18/9/2024	117,892	117,892
IRS	INR 238,360,000	Fund receives Fixed 4.9825%; and pays Floating INR MIBOR 6 Month	Citibank	18/9/2024	(4,670)	(4,670)
IRS	INR 2,058,992,007	Fund receives Floating INR MIBOR 6 Month; and pays Fixed 5.507%	Citibank	18/9/2024	(620,445)	(620,445)
IRS	INR 1,140,142,500	Fund receives Floating INR MIBOR 6 Month; and pays Fixed 5.7875%	Citibank	18/9/2024	(539,246)	(539,246)
IRS	CNY 72,600,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 3.075%	Citibank	18/9/2024	(91,842)	(91,842)
IRS	BRL 64,351,074	Fund receives Fixed 8.67%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,629,420	1,629,420
IRS	MXN 86,921,000	Fund receives Fixed 6.325%; and pays Floating MXN MXIBTIE 1 Month	Citibank	17/7/2025	(98,777)	(98,777)
IRS	MXN 274,683,000	Fund receives Fixed 6.02%; and pays Floating MXN MXIBTIE 1 Month	Citibank	24/3/2026	(575,970)	(575,970)
IRS	EUR 88,880,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.50668%	Credit Suisse	12/8/2021	(118,688)	(92,146)
IRS	MXN 352,026,968	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.2%	Credit Suisse	3/8/2022	(165,930)	(165,930)
IRS	EUR 56,520,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.43507%	Credit Suisse	14/8/2024	(300,126)	(303,597)
IRS	USD 120,311,311	Fund receives Fixed 1.527%; and pays Floating USD LIBOR 3 Month	Credit Suisse	18/9/2024	100,707	100,707
IRS	MXN 128,100,000	Fund receives Fixed 8.72%; and pays Floating MXN MXIBTIE 1 Month	Credit Suisse	3/1/2029	798,091	798,091
IRS	MXN 253,592,767	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.105%	Deutsche Bank	14/10/2022	(100,528)	(100,528)
IRS	MXN 193,289,233	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.11%	Deutsche Bank	14/10/2022	(77,986)	(77,986)
IRS	MXN 336,807,890	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 6.3072%	Deutsche Bank	11/8/2025	402,561	402,561
IRS	INR 1,228,096,800	Fund receives Floating INR MIBOR 6 Month; and pays Fixed 5.55%	Goldman Sachs	18/9/2024	(402,379)	(402,379)
IRS	MXN 414,800,000	Fund receives Fixed 7.481%; and pays Floating MXN MXIBTIE 1 Month	Goldman Sachs	14/4/2027	777,429	777,429
IRS	THB 6,015,150	Fund receives Fixed 1.31%; and pays Floating THB BKIBOR 6 Month	Goldman Sachs	18/9/2029	(1,407)	(1,407)
IRS	THB 29,239,000	Fund receives Fixed 1.659%; and pays Floating THB BKIBOR 6 Month	Goldman Sachs	18/9/2029	24,328	24,328
IRS	THB 41,450,000	Fund receives Fixed 1.7125%; and pays Floating THB BKIBOR 6 Month	Goldman Sachs	18/9/2029	41,261	41,261
IRS	THB 116,800,000	Fund receives Fixed 1.185%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	18/9/2024	(16,785)	(16,785)
IRS	THB 266,602,000	Fund receives Fixed 1.46%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	18/9/2024	77,573	77,573
IRS	INR 1,098,971,193	Fund receives Floating INR MIBOR 6 Month; and pays Fixed 5.51%	HSBC Bank Plc	18/9/2024	(333,175)	(333,175)
IRS	THB 194,489,850	Fund receives Fixed 1.295%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	18/9/2029	(54,420)	(54,420)
IRS	THB 200,505,000	Fund receives Fixed 1.32%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	18/9/2029	(40,792)	(40,792)
IRS	THB 12,531,000	Fund receives Fixed 1.66%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	18/9/2029	10,464	10,464
IRS	BRL 16,868,978	Fund receives Fixed 12.17%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2021	1,040,944	1,040,944
IRS	BRL 8,497,537	Fund receives Fixed 12.4%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	874,624	874,624
IRS	BRL 28,035,808	Fund receives Fixed 8.195%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	422,513	422,513
IRS	BRL 26,757,858	Fund receives Fixed 8.26%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	411,788	411,788
IRS	BRL 91,014,356	Fund receives Fixed 8.27%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	1,408,982	1,408,982
IRS	BRL 21,530,833	Fund receives Fixed 8.375%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	378,938	378,938
IRS	BRL 29,228,390	Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	1,113,765	1,113,765
IRS	BRL 6,194,622	Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	236,050	236,050
IRS	INR 155,680,000	Fund receives Fixed 5.3525%; and pays Floating INR MIBOR 6 Month	JP Morgan	18/9/2024	32,195	32,195
IRS	BRL 71,963,017	Fund receives Fixed 6.72%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	(224,474)	(224,474)
IRS	MXN 144,525,723	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.64%	UBS	18/11/2026	(334,732)	(334,732)
TRS	USD (20,000)	Fund receives USD LIBOR 3 Month BBA + 0bps; and pays Ford Motor Co + 0bps	Bank of America	24/8/2020	(7,800)	(7,800)
TRS	USD (19,258)	Fund receives USD LIBOR 3 Month BBA - 45bps; and pays Canadian Natural Resources + 0bps	BNP Paribas	27/11/2019	(25,613)	(25,613)
TRS	USD (38,280)	Fund receives USD LIBOR 3 Month BBA + 0bps; and pays Occidental Petroleum Corp + 0bps	BNP Paribas	15/5/2020	10,336	10,336
TRS	USD (211,473)	Fund receives USD LIBOR 3 Month BBA - 7.5bps; and pays Sprint Corp + 0bps	BNP Paribas	17/7/2020	(3,891)	(3,891)
TRS	USD (1,294)	Fund receives USD LIBOR 3 Month BBA - 25bps; and pays Charter Communications Inc + 0bps	BNP Paribas	5/8/2020	(34,893)	(34,893)
TRS	USD (2,566)	Fund receives USD LIBOR 3 Month BBA - 10bps; and pays Charter Communications Inc + 0bps	BNP Paribas	26/8/2020	(26,789)	(26,789)
TRS	EUR 3,000,000	Fund receives Euro Interbank 3 Month Offer Rate + 0bps; and pays Markit iBoxx Euro Corporate + 0bps	Citibank	20/12/2019	(10,820)	(12,351)
TRS	USD (79,478)	Fund receives USD LIBOR 3 Month BBA + 0bps; and pays Sprint Corp + 0bps	Citibank	11/6/2020	(21,403)	(21,403)
TRS	USD (79,478)	Fund receives USD LIBOR 3 Month BBA + 0bps; and pays Sprint Corp + 0bps	Citibank	11/6/2020	(20,315)	(20,315)
TRS	USD (300)	Fund receives USD LIBOR 3 Month BBA - 20bps; and pays Netflix Inc + 0bps	Citibank	27/8/2020	(1,674)	(1,674)
TRS	USD (63,560)	Fund receives USD LIBOR 3 Month BBA - 52bps; and pays Intelsat SA + 0bps	Credit Suisse	11/6/2020	(108,687)	(108,687)
TRS	USD 53,248,000	Fund receives iBoxx USD Liquid + 0bps; and pays USD LIBOR 3 Month BBA + 0bps	JP Morgan	20/9/2019	2,910,636	2,822,048

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	EUR 1,500,000	Fund receives Euro Interbank 3 Month Offer Rate + 0bps; and pays iBoxx EUR Liquid High Yield + 0bps	JP Morgan	20/12/2019	(19,352)	(20,100)
TRS	USD (9,195)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	5,265	5,265
TRS	USD (4,767)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	1,869	1,869
TRS	USD (6,355)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	2,023	2,023
TRS	USD (21,927)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	12,310	12,310
TRS	USD (15,889)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	5,661	5,661
TRS	USD (11,917)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	4,279	4,279
TRS	USD (56,396)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	20,799	20,799
TRS	USD (5,243)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	2,517	2,517
TRS	USD (13,798)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	4,306	4,306
TRS	USD (8,290)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	6,047	6,047
TRS	USD (5,113)	Fund receives USD LIBOR 3 Month BBA - 125bps; and pays Quorum Health Corp + 0bps	JP Morgan	11/6/2020	3,451	3,451
TRS	EUR 2,400,000	Fund receives Euro Interbank 3 Month Offer Rate + 0bps; and pays iBoxx EUR Liquid High Yield + 0bps	Morgan Stanley	20/9/2019	(14,538)	(14,695)
Total (USD underlying exposure - USD 10,413,422,099)					(16,764,529)	(35,484,519)

CDS: Credit Default Swaps
IFS: Inflation Swaps
IRS: Interest Rate Swaps
TRS: Total Return Swaps

買建オプション 2019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)
16,267,000	Put	OTC EUR/USD	Bank of America	EUR 1.095	3/9/2019	(44,115)	2,911
11,065,000	Call	OTC USD/CHF	Bank of America	USD 1	4/9/2019	(10,301)	1,760
7,330,000	Call	OTC AUD/USD	Bank of America	AUD 0.685	5/9/2019	(27,523)	1,170
7,810,000	Call	OTC USD/TWD	Bank of America	USD 31.75	5/9/2019	(32,343)	1,724
44,262,000	Call	OTC EUR/USD	Bank of America	EUR 1.135	6/9/2019	(126,215)	11
5,230,000	Put	OTC USD/KRW	Bank of America	USD 1,190	10/9/2019	(13,310)	4,529
5,230,000	Put	OTC USD/MXN	Bank of America	USD 19.5	10/9/2019	(44,130)	2,307
14,664,000	Put	OTC USD/JPY	Bank of America	USD 102.5	12/9/2019	(20,845)	5,301
7,332,000	Put	OTC USD/JPY	Bank of America	USD 102.5	12/9/2019	(6,881)	2,651
33,196,000	Put	OTC USD/CHF	Bank of America	USD 0.975	17/9/2019	(104,248)	72,654
332,000	Put	OTC USD/CHF	Bank of America	USD 0.965	17/9/2019	(22,352)	7,880
115,053,000	Put	OTC USD/JPY	Bank of America	USD 106	19/9/2019	(63,329)	831,209
22,132,000	Put	OTC USD/CAD	Bank of America	USD 1.3	25/9/2019	3,204	16,705
114,773,000	Put	OTC USD/JPY	Bank of America	USD 105.25	26/9/2019	(199,566)	681,431
143,687,000	Put	OTC EUR/USD	Bank of America	EUR 1.1175	3/10/2019	1,313,474	1,986,736
16,598,250	Call	OTC AUD/USD	Bank of America	AUD 0.715	11/10/2019	(50,581)	1,927
11,065,000	Put	OTC EUR/AUD	Bank of America	EUR 1.6	11/10/2019	(121,246)	30,774
6,639,000	Call	OTC EUR/AUD	Bank of America	EUR 1.64	11/10/2019	(52,965)	87,555
11,065,000	Put	OTC USD/CAD	Bank of America	USD 1.3	25/10/2019	6,473	25,173
5,865,000	Put	OTC USD/MXN	Bank of America	USD 20.15	30/10/2019	3,664	91,827
33,196,000	Call	OTC AUD/CHF	Bank of America	AUD 0.71	5/11/2019	(11,581)	10,526
22,131,000	Put	OTC USD/ZAR	Bank of America	USD 14.2	5/11/2019	(119,968)	76,334
22,131,000	Put	OTC USD/BRL	Bank of America	USD 3.8	7/11/2019	(103,080)	33,003
2,400,000	Call	OTC EUR/USD	Bank of America	EUR 1.135	8/11/2019	(4,335)	9,159
650,000	Call	OTC EUR/USD	Bank of America	EUR 1.17	8/11/2019	(63,764)	20,659
664,000	Put	OTC USD/BRL	Bank of America	USD 3.45	21/11/2019	(33,706)	822
780,000	Put	OTC EUR/USD	Bank of America	EUR 1.09	27/11/2019	54,247	187,987
71,149,000	Put	OTC EUR/GBP	Bank of America	EUR 0.87	20/12/2019	164,221	829,911
94,702,000	Put	OTC EUR/USD	Bank of America	EUR 1.11	20/12/2020	703,018	1,310,730
6,471,000	Put	OTC EUR/USD	Bank of America	EUR 1.095	27/12/2020	20,439	58,577
885,200	Put	OTC USD/ZAR	Bank of America	USD 14	12/2/2020	15,704	122,813
870,000	Put	OTC USD/TRY	Bank of America	USD 5.05	25/2/2020	29,891	108,138

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16,440,000	Call	OTC USD/MXN	Bank of America	USD 20.75	15/4/2020	117,904	620,294
52,566,000	Put	OTC EUR/USD	Bank of America	EUR 1.1537	23/4/2020	649,864	2,138,229
11,710,000	Put	OTC EUR/USD	Bank of America	EUR 1.115	23/7/2020	76,777	240,243
22,130,867	Call	OTC USD/CAD	Bardays	USD 1.335	13/9/2019	(13,400)	14,264
443,000	Put	OTC USD/TRY	BNP Paribas	USD 5.5	2/9/2019	(72,594)	59
16,267,000	Call	OTC USD/CNH	BNP Paribas	USD 6.95	3/9/2019	393,589	456,054
16,466,000	Put	OTC USD/KRW	BNP Paribas	USD 1,125	3/9/2019	(23,299)	-
27,445,000	Call	OTC USD/CHF	BNP Paribas	USD 1.02	4/9/2019	(45,284)	1
25,700,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.11	10/9/2019	92,803	168,770
22,131,000	Put	OTC USD/JPY	BNP Paribas	USD 105	12/9/2019	(57,546)	57,536
22,131,000	Call	OTC USD/CAD	BNP Paribas	USD 1.3375	13/9/2019	(72,470)	36,857
11,066,000	Put	OTC USD/CHF	BNP Paribas	USD 0.96	17/9/2019	(20,359)	7,129
324,000	Put	OTC USD/JPY	BNP Paribas	USD 103.5	20/9/2019	(51,262)	79,861
5,533,000	Call	OTC USD/CAD	BNP Paribas	USD 1.35	9/10/2019	(1,597)	11,743
3,903,500	Put	OTC USD/BRL	BNP Paribas	USD 4.08	29/10/2019	5,047	52,194
39,360,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.11	27/11/2019	115,129	499,046
29,300,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.11	20/12/2019	(50,893)	2,134
664,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.05	27/1/2020	5,838	46,680
664,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.05	27/1/2020	14,006	46,680
650,000	Put	OTC USD/ZAR	BNP Paribas	USD 14	12/2/2020	12,182	90,182
21,650,000	Put	OTC EUR/USD	Citibank	EUR 1.115	10/9/2019	(3,991)	24,128
11,260,000	Put	OTC USD/ZAR	Citibank	USD 13.5	30/9/2019	(13,348)	276
3,710,000	Put	OTC USD/ZAR	Citibank	USD 14.75	4/10/2019	(35,940)	18,910
22,131,000	Call	OTC USD/JPY	Citibank	USD 110	5/11/2019	(1,366)	33,269
28,000,000	Call	OTC USD/JPY	Citibank	USD 103	13/11/2019	(41,941)	881,639
11,065,000	Call	OTC USD/CHF	Deutsche Bank	USD 1.01	4/9/2019	(13,666)	43
44,262,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.15	6/9/2019	(4,906)	-
11,065,000	Call	OTC USD/MXN	Deutsche Bank	USD 20.5	12/9/2019	(14,402)	34,860
5,828,000	Call	OTC USD/MXN	Deutsche Bank	USD 20	12/9/2019	22,758	68,694
16,598,000	Put	OTC USD/CHF	Deutsche Bank	USD 0.96	17/9/2019	(24,114)	10,692
64,925,000	Put	OTC USD/CAD	Deutsche Bank	USD 1.27	20/9/2019	(84,509)	348
7,798,000	Put	OTC USD/BRL	Deutsche Bank	USD 4	25/9/2019	(10,271)	11,664
13,140,000	Put	OTC EUR/BRL	Deutsche Bank	EUR 4.15	26/9/2019	(108,306)	657
3,319,500	Call	OTC EUR/BRL	Deutsche Bank	EUR 4.3	26/9/2019	(3,244)	237,456
7,801,000	Put	OTC USD/JPY	Deutsche Bank	USD 105	26/9/2019	(1,762)	11,648
7,383,000	Put	OTC USD/BRL	Deutsche Bank	USD 3.93	7/10/2019	(76,879)	15,475
5,849,000	Put	OTC USD/RUB	Deutsche Bank	USD 66.25	18/10/2019	4,779	61,660
22,131,000	Put	OTC USD/TRY	Deutsche Bank	USD 5.4	30/10/2019	(2,762)	35,082
609,000	Put	OTC USD/TRY	Deutsche Bank	USD 5.5	30/10/2019	(13,515)	51,039
17,354,000	Put	OTC USD/BRL	Deutsche Bank	USD 3.9	7/11/2019	7,863	55,118
33,196,000	Put	OTC USD/RUB	Deutsche Bank	USD 62	20/11/2019	1,052	19,675
22,131,000	Put	OTC USD/RUB	Deutsche Bank	USD 65	20/11/2019	3,487	140,810
11,065,000	Put	OTC USD/TRY	Goldman Sachs	USD 5.4	2/9/2019	(32,409)	-
22,131,000	Put	OTC EUR/BRL	Goldman Sachs	EUR 4.15	26/9/2019	(160,026)	1,106
43,450,000	Put	OTC EUR/GBP	Goldman Sachs	EUR 0.88	22/1/2020	154,074	481,450
14,664,000	Put	OTC USD/JPY	HSBC Bank Plc	USD 105.05	12/9/2019	(102,008)	39,587
22,131,000	Call	OTC USD/MXN	HSBC Bank Plc	USD 20	12/9/2019	73,252	260,857
22,131,000	Put	OTC USD/JPY	HSBC Bank Plc	USD 105.5	26/9/2019	(45,926)	149,364
19,918,000	Put	OTC AUD/USD	HSBC Bank Plc	AUD 0.68	11/10/2019	88,635	205,803
11,065,000	Put	OTC USD/CAD	HSBC Bank Plc	USD 1.3	25/10/2019	5,533	25,173
32,355,000	Call	OTC USD/HKD	HSBC Bank Plc	USD 7.85	25/10/2019	39,602	58,754
10,800,000	Put	OTC USD/BRL	HSBC Bank Plc	USD 3.7	7/11/2019	(13,471)	5,289
48,714,000	Put	OTC USD/KRW	JP Morgan	USD 1,125	3/9/2019	(75,020)	-
22,131,000	Call	OTC EUR/INZD	JP Morgan	EUR 1.7	20/9/2019	637,646	718,876
217,000	Call	OTC USD/CNH	JP Morgan	USD 7.3	30/9/2019	5,908	33,250
23,375,000	Put	OTC USD/ZAR	JP Morgan	USD 13.75	30/9/2019	(159,261)	2,280
19,918,000	Put	OTC USD/ZAR	JP Morgan	USD 13.75	30/9/2019	(124,952)	1,926
18,460,000	Put	OTC USD/ZAR	JP Morgan	USD 13.5	30/9/2019	(42,005)	453
17,704,000	Put	OTC AUD/USD	JP Morgan	AUD 0.69	11/10/2019	211,379	311,217
13,278,000	Call	OTC AUD/USD	JP Morgan	AUD 0.73	11/10/2019	(8,019)	155
22,131,000	Call	OTC USD/CNH	JP Morgan	USD 7.1	6/11/2019	(11,178)	51,342
5,533,000	Call	OTC USD/CNH	JP Morgan	USD 7.15	6/11/2019	(7,480)	68,883
28,026,000	Put	OTC USD/BRL	JP Morgan	USD 3.65	22/11/2019	(254,753)	12,615
11,677,000	Put	OTC USD/BRL	JP Morgan	USD 3.4	22/11/2019	(10,936)	157
19,014,000	Put	OTC EUR/USD	JP Morgan	EUR 1.1067	29/4/2020	26,881	293,455
6,640,000	Put	OTC USD/MXN	Morgan Stanley	USD 19.25	12/9/2019	(8,049)	915
10,850,000	Put	OTC EUR/BRL	Morgan Stanley	EUR 4.04	26/9/2019	(4,565)	45
3,319,500	Call	OTC EUR/BRL	Morgan Stanley	EUR 4.3	26/9/2019	186,738	237,456
19,918,000	Put	OTC USD/CHF	Morgan Stanley	USD 0.975	9/10/2019	(53,040)	98,556
11,065,000	Put	OTC EUR/AUD	Morgan Stanley	EUR 1.61	11/10/2019	(50,727)	44,488
9,959,000	Call	OTC EUR/AUD	Morgan Stanley	EUR 1.625	11/10/2019	57,324	189,095
43,120,000	Call	OTC USD/JPY	Morgan Stanley	USD 110	18/10/2019	(545)	40,419
33,196,000	Call	OTC EUR/CHF	Morgan Stanley	EUR 1.125	23/10/2019	(33,224)	28,397
22,131,000	Call	OTC EUR/CHF	Morgan Stanley	EUR 1.125	23/10/2019	(17,142)	18,931

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3,903,500	Put	OTC USD/BRL	Morgan Stanley	USD 4.08	29/10/2019	5,558	52,194
13,278,000	Put	OTC USD/CHF	Morgan Stanley	USD 0.95	27/11/2019	(15,437)	57,539
6,471,000	Put	OTC EUR/CAD	Morgan Stanley	EUR 1.4405	27/1/2020	6,897	47,170
4,900,000	Put	OTC EUR/USD	RBS Plc	EUR 1.11	8/11/2019	21,787	58,175
22,131,000	Call	OTC USD/CAD	Royal Bank of Canada	USD 1.35	13/9/2019	(9,786)	11,216
33,196,000	Call	OTC USD/CAD	UBS	USD 1.35	25/9/2019	(58,467)	41,818
6,974,000	Put	OTC EUR/USD	UBS	EUR 1.115	11/10/2019	37,787	87,590
22,318	Call	S&P 500 Index	Goldman Sachs	USD 2,850	20/12/2019	(292,607)	672,055
1,748	Put	1 Year Eurodollar MIDCV	Exchange Traded	USD 97.5	13/12/2019	(144,874)	10,925
1,918	Put	3 Year Eurodollar MIDCV	Exchange Traded	USD 97.5	13/9/2019	(135,718)	11,987
1,460	Call	Altice Europe NV	Exchange Traded	EUR 4.5	20/9/2019	(30,997)	8,064
1,095	Call	Altice Europe NV	Exchange Traded	EUR 4.4	20/9/2019	(23,248)	7,862
365	Call	Altice Europe NV	Exchange Traded	EUR 4.8	18/10/2019	(9,368)	3,226
730	Call	American Airlines Group Inc	Exchange Traded	USD 35	20/12/2019	(145,355)	15,330
445	Call	Apple Inc	Exchange Traded	USD 195	17/1/2020	634,717	1,046,862
2,575	Call	Bank of America Corp	Exchange Traded	USD 28	18/10/2019	14,832	198,275
6,099	Call	Caesars Entertainment Corp	Exchange Traded	USD 12	17/1/2020	(210,175)	121,980
329	Put	Caesars Entertainment Corp	Exchange Traded	USD 10	17/1/2020	(3,685)	3,290
7,644	Call	Caesars Entertainment Corp	Exchange Traded	USD 12	15/1/2021	(203,830)	707,070
357	Put	Casino Guichard Perrachon SA	Exchange Traded	EUR 28	18/10/2019	(38,080)	27,210
289	Put	CBOE SPX Volatility Index	Exchange Traded	USD 16	18/9/2019	5,433	18,063
55	Call	CBOE SPX Volatility Index	Exchange Traded	USD 25	18/9/2019	(1,559)	3,025
1,438	Call	Citigroup Inc	Exchange Traded	USD 67.5	18/10/2019	17,693	181,907
175	Put	CommScope Holding Co Inc	Exchange Traded	USD 10	15/11/2019	640	13,125
981	Call	Dax Index	Exchange Traded	EUR 12,000	20/9/2019	334,017	801,895
1,610	Call	Dax Index	Exchange Traded	EUR 13,700	20/12/2019	(492,153)	42,238
144	Call	Dax Index	Exchange Traded	EUR 13,300	20/12/2019	(58,834)	14,356
288	Call	Dax Index	Exchange Traded	EUR 14,000	20/3/2020	(118,021)	20,758
107	Call	Dax Index	Exchange Traded	EUR 13,600	20/3/2020	(42,780)	22,014
150	Put	Dell Technologies Inc	Exchange Traded	USD 45	20/9/2019	(20,205)	3,375
580	Call	Delta Air Lines Inc	Exchange Traded	USD 65	20/12/2019	(105,075)	58,580
1,323	Call	Emerson Electric Co	Exchange Traded	USD 65	17/1/2020	(163,324)	198,450
731	Put	Euro Bund	Exchange Traded	EUR 173	25/10/2019	(294,810)	246,283
1,812	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,450	20/9/2019	322,975	764,607
211	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,150	20/9/2019	(113,009)	10,721
164	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,300	20/9/2019	(120,495)	28,080
144	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,650	20/9/2019	(34,239)	477
712	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,600	18/10/2019	(184,300)	72,358
5,623	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,850	20/12/2019	(456,687)	136,649
242	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,750	20/12/2019	(38,700)	21,920
100	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,800	20/12/2019	(15,379)	4,860
575	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	20/3/2020	(77,295)	44,144
259	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,600	20/3/2020	(50,148)	183,676
214	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,600	20/3/2020	(35,779)	38,768
1,261	Call	EURO STOXX Banks Index	Exchange Traded	EUR 105	20/9/2019	(220,239)	3,482
536	Call	EURO STOXX Banks Index	Exchange Traded	EUR 85	20/9/2019	(14,334)	18,503
500	Call	EURO STOXX Banks Index	Exchange Traded	EUR 97.5	20/9/2019	(30,599)	1,381
2,900	Call	Eurodollar IMM	Exchange Traded	USD 99	11/10/2019	(40,297)	18,125
1,557	Call	Eurodollar IMM	Exchange Traded	USD 98.5	11/10/2019	(75,522)	63,253
3,421	Call	Eurodollar IMM	Exchange Traded	USD 97.75	16/3/2020	5,318,697	5,901,225
250	Put	Ford Motor Co	Exchange Traded	USD 9	27/9/2019	(3,200)	4,250
150	Put	General Electric Co	Exchange Traded	USD 7	20/12/2019	(780)	5,700
256	Put	Kellogg Co	Exchange Traded	USD 57.5	17/1/2020	(55,466)	37,780
200	Call	Lions Gate Capital Holdings LLC	Exchange Traded	USD 15	20/3/2020	(14,940)	6,500
1,470	Call	Lowe's Cos Inc	Exchange Traded	USD 100	17/1/2020	1,458,191	2,296,875
817	Call	Microsoft Corp	Exchange Traded	USD 150	18/10/2019	(59,386)	53,513
553	Call	Microsoft Corp	Exchange Traded	USD 130	17/1/2020	430,123	757,610
75	Call	Mylan NV	Exchange Traded	USD 20	20/9/2019	(446)	6,000
20	Call	NASDAQ 100 Stock Index	Exchange Traded	USD 7,875	18/10/2019	56,261	280,100
30	Put	Netflix Inc	Exchange Traded	USD 250	18/10/2019	(80)	11,775
607	Put	Occidental Petroleum Corp	Exchange Traded	USD 37.5	20/9/2019	(6,798)	5,766
5,933	Call	Pfizer Inc	Exchange Traded	USD 42	20/9/2019	(452,100)	5,933
125	Call	QUALCOMM Inc	Exchange Traded	USD 80	20/9/2019	5,662	13,438
1,323	Call	QUALCOMM Inc	Exchange Traded	USD 70	17/1/2020	608,646	1,336,230
89	Put	S&P 500 Index	Exchange Traded	USD 2,900	20/9/2019	(161,255)	275,455
35	Put	S&P 500 Index	Exchange Traded	USD 2,725	20/9/2019	(6,749)	23,800
135	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 278	6/9/2019	(1,714)	2,902
50	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 280	13/9/2019	(5,285)	3,825
50	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 277	16/9/2019	(7,372)	3,200
2,016	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 302	20/9/2019	56,263	144,144
1,008	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 296	20/9/2019	129,326	295,848
453	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 303	20/9/2019	(157,055)	24,235
3,401	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 300	20/12/2019	(1,623,410)	2,348,391
10	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 295	20/12/2019	2,808	9,750

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)
294	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 315	31/12/2019	(48,325)	51,597
2,160	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 325	30/6/2020	(247,456)	780,840
2,806	Call	Taiwan Semiconductor	Exchange Traded	USD 46	17/1/2020	(76,323)	392,840
500	Put	Teva Pharmaceutical Industries Ltd	Exchange Traded	USD 6	18/10/2019	(5,350)	17,250
200	Put	Teva Pharmaceutical Industries Ltd	Exchange Traded	USD 7	18/10/2019	460	15,100
218	Call	Unicredit SpA	Exchange Traded	EUR 12	20/12/2019	(62,104)	23,358
387	Call	United Airlines Holdings Inc	Exchange Traded	USD 100	20/12/2019	(128,991)	29,992
59	Put	US Treasury 10 Year Note	Exchange Traded	USD 131.5	6/9/2019	4,981	19,820
59	Call	US Treasury 10 Year Note	Exchange Traded	USD 132.5	6/9/2019	(11,152)	4,609
858	Put	US Treasury 10 Year Note	Exchange Traded	USD 131	20/9/2019	45,618	341,860
57	Put	US Treasury 10 Year Note	Exchange Traded	USD 130	20/9/2019	(20,571)	8,016
10	Put	US Treasury 10 Year Note	Exchange Traded	USD 130	25/10/2019	(1,031)	3,984
218	Call	US Treasury 10 Year Note	Exchange Traded	USD 132	22/11/2019	(36,097)	223,109
200	Call	Walt Disney Co/The	Exchange Traded	USD 141	13/9/2019	(240)	20,300
65	Call	Walt Disney Co/The	Exchange Traded	USD 141	20/9/2019	4,241	9,913
Total (USD underlying exposure - USD 1,878,850,020)						4,173,396	38,305,981

売建オプション 2019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)
(32,534,000)	Put	OTC EUR/USD	Bank of America	EUR 1.084	3/9/2019	39,292	(75)
(11,065,000)	Call	OTC USD/CHF	Bank of America	USD 1.01	4/9/2019	4,161	(43)
(16,598,000)	Put	OTC EUR/USD	Bank of America	EUR 1.11	6/9/2019	(63,975)	(100,158)
(66,392,000)	Call	OTC EUR/USD	Bank of America	EUR 1.15	6/9/2019	54,637	-
(25,700,000)	Put	OTC EUR/USD	Bank of America	EUR 1.11	10/9/2019	(35,116)	(168,770)
(14,664,000)	Put	OTC USD/JPY	Bank of America	USD 105.05	12/9/2019	54,820	(39,587)
(27,664,000)	Put	OTC USD/CHF	Bank of America	USD 0.96	17/9/2019	53,608	(17,821)
(115,053,000)	Put	OTC USD/JPY	Bank of America	USD 104.5	19/9/2019	(14,819)	(354,225)
(114,773,000)	Put	OTC USD/JPY	Bank of America	USD 103.75	26/9/2019	54,380	(306,582)
(664,000)	Put	OTC AUD/USD	Bank of America	AUD 0.69	11/10/2019	(6,392)	(11,672)
(13,278,000)	Call	OTC AUD/USD	Bank of America	AUD 0.73	11/10/2019	13,508	(155)
(9,959,000)	Call	OTC EUR/AUD	Bank of America	EUR 1.625	11/10/2019	91,623	(189,096)
(11,065,000)	Put	OTC EUR/AUD	Bank of America	EUR 1.61	11/10/2019	155,224	(44,489)
(8,797,000)	Put	OTC USD/MXN	Bank of America	USD 19.65	30/10/2019	(4,893)	(56,653)
(38,729,000)	Put	OTC USD/ZAR	Bank of America	USD 13.9	5/11/2019	118,229	(68,058)
(27,664,000)	Put	OTC USD/BRL	Bank of America	USD 3.7	7/11/2019	52,958	(13,546)
(32,480,000)	Call	OTC EUR/USD	Bank of America	EUR 1.17	8/11/2019	62,320	(23,505)
(94,702,000)	Call	OTC EUR/USD	Bank of America	EUR 1.16	20/1/2020	481,820	(172,639)
(6,471,000)	Call	OTC EUR/USD	Bank of America	EUR 1.155	27/1/2020	24,986	(13,731)
(13,278,000)	Put	OTC USD/TRY	BNP Paribas	USD 5.4	2/9/2019	44,171	-
(324,000)	Put	OTC USD/JPY	BNP Paribas	USD 103.5	3/9/2019	80,242	(3,998)
(27,663,500)	Put	OTC USD/JPY	BNP Paribas	USD 104	12/9/2019	48,099	(33,608)
(5,828,000)	Call	OTC USD/MXN	BNP Paribas	USD 20.2	12/9/2019	(9,166)	(41,366)
(13,280,000)	Put	OTC USD/CAD	BNP Paribas	USD 1.32	13/9/2019	15,420	(32,388)
(33,196,000)	Call	OTC USD/CAD	BNP Paribas	USD 1.35	13/9/2019	62,847	(16,824)
(332,000)	Put	OTC USD/CHF	BNP Paribas	USD 0.965	17/9/2019	44,596	(7,860)
(14,272,000)	Put	OTC USD/CHF	BNP Paribas	USD 0.975	17/9/2019	125,316	(31,236)
(18,924,000)	Put	OTC USD/CHF	BNP Paribas	USD 0.975	17/9/2019	73,017	(41,418)
(33,196,000)	Call	OTC USD/CAD	BNP Paribas	USD 1.35	25/9/2019	8,806	(41,818)
(1,952,000)	Call	OTC USD/BRL	BNP Paribas	USD 4.3	29/10/2019	3,825	(22,490)
(3,903,500)	Put	OTC USD/BRL	BNP Paribas	USD 3.92	29/10/2019	(2,867)	(14,497)
(5,565,000)	Put	OTC USD/ZAR	Citibank	USD 14.4	4/10/2019	28,876	(10,614)
(28,000,000)	Call	OTC USD/JPY	Citibank	USD 98	13/11/2019	39,609	(2,067,112)
(11,065,000)	Call	OTC USD/CHF	Deutsche Bank	USD 1	4/9/2019	33,914	(1,760)
(3,320,000)	Call	OTC USD/MXN	Deutsche Bank	USD 20	12/9/2019	5,146	(39,133)
(2,924,000)	Put	OTC USD/RUB	Deutsche Bank	USD 66	20/9/2019	1,080	(15,903)
(3,942,000)	Call	OTC EUR/BRL	Deutsche Bank	EUR 4.3	26/9/2019	(218,164)	(281,985)
(13,140,000)	Put	OTC EUR/BRL	Deutsche Bank	EUR 4.05	26/9/2019	36,917	(70)
(14,646,000)	Call	OTC USD/JPY	Deutsche Bank	USD 106.25	26/9/2019	(20,526)	(109,295)
(3,692,000)	Call	OTC USD/BRL	Deutsche Bank	USD 4.2	7/10/2019	(25,655)	(50,813)
(7,383,000)	Put	OTC USD/BRL	Deutsche Bank	USD 3.8	7/10/2019	22,522	(2,580)
(2,924,000)	Call	OTC USD/RUB	Deutsche Bank	USD 70	18/10/2019	5,461	(13,261)
(22,131,000)	Put	OTC USD/TRY	Deutsche Bank	USD 5.5	30/10/2019	3,573	(66,693)
(3,095,000)	Call	OTC USD/BRL	Deutsche Bank	USD 4.1	7/11/2019	(52,334)	(98,140)
(33,196,000)	Put	OTC USD/RUB	Deutsche Bank	USD 64	20/11/2019	(5,798)	(107,212)
(443,000)	Put	OTC USD/TRY	Goldman Sachs	USD 5.5	2/9/2019	154,205	(59)
(6,639,000)	Call	OTC EUR/BRL	Goldman Sachs	EUR 4.3	26/9/2019	(363,702)	(474,912)

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)
(22,131,000)	Put	OTC EUR/BRL	Goldman Sachs	EUR 4.04	26/9/2019	47,078	(92)
(16,267,000)	Call	OTC USD/CNH	HSBC Bank Plc	USD 6.95	3/9/2019	(335,679)	(456,054)
(21,996,000)	Put	OTC USD/JPY	HSBC Bank Plc	USD 102.5	12/9/2019	62,039	(7,952)
(11,065,000)	Put	OTC USD/MXN	HSBC Bank Plc	USD 19.25	12/9/2019	34,437	(1,524)
(33,196,000)	Call	OTC USD/MXN	HSBC Bank Plc	USD 20.5	12/9/2019	11,107	(104,581)
(11,065,000)	Call	OTC USD/JPY	HSBC Bank Plc	USD 107	26/9/2019	1,717	(48,739)
(27,664,000)	Put	OTC USD/JPY	HSBC Bank Plc	USD 104.5	26/9/2019	45,098	(111,574)
(17,040,000)	Put	OTC AUD/USD	HSBC Bank Plc	AUD 0.69	11/10/2019	(118,685)	(299,545)
(4,900,000)	Put	OTC EUR/USD	HSBC Bank Plc	EUR 1.11	8/11/2019	(11,737)	(58,175)
(29,038,000)	Put	OTC USD/ZAR	JP Morgan	USD 13.5	30/9/2019	93,081	(712)
(38,729,000)	Put	OTC USD/ZAR	JP Morgan	USD 13.5	30/9/2019	113,688	(950)
(33,196,000)	Put	OTC AUD/USD	JP Morgan	AUD 0.68	11/10/2019	(239,667)	(342,999)
(8,852,000)	Call	OTC USD/CNH	JP Morgan	USD 7.1	6/11/2019	(37,306)	(140,709)
(8,758,000)	Call	OTC USD/BRL	JP Morgan	USD 3.95	22/11/2019	(406,328)	(515,278)
(35,032,000)	Put	OTC USD/BRL	JP Morgan	USD 3.5	22/11/2019	83,933	(2,246)
(6,861,000)	Call	OTC EUR/NZD	Morgan Stanley	EUR 1.7	20/9/2019	(195,057)	(222,864)
(15,270,000)	Call	OTC EUR/NZD	Morgan Stanley	EUR 1.7	20/9/2019	(415,750)	(496,012)
(6,639,000)	Put	OTC EUR/BRL	Morgan Stanley	EUR 4.15	26/9/2019	52,917	(332)
(38,729,000)	Put	OTC USD/CHF	Morgan Stanley	USD 0.965	9/10/2019	56,993	(109,425)
(11,063,000)	Call	OTC EUR/AUD	Morgan Stanley	EUR 1.64	11/10/2019	(46,571)	(145,898)
(11,065,000)	Put	OTC EUR/AUD	Morgan Stanley	EUR 1.6	11/10/2019	37,491	(30,774)
(11,065,000)	Put	OTC EUR/AUD	Morgan Stanley	EUR 1.625	11/10/2019	6,958	(75,950)
(11,065,000)	Call	OTC EUR/AUD	Morgan Stanley	EUR 1.655	11/10/2019	(3,330)	(97,998)
(33,196,000)	Call	OTC EUR/CHF	Morgan Stanley	EUR 1.14	23/10/2019	12,378	(7,594)
(1,952,000)	Call	OTC USD/BRL	Morgan Stanley	USD 4.3	29/10/2019	1,506	(22,490)
(3,903,500)	Put	OTC USD/BRL	Morgan Stanley	USD 3.92	29/10/2019	(3,762)	(14,497)
(6,471,000)	Call	OTC EUR/CAD	Morgan Stanley	EUR 1.5295	27/1/2020	5,910	(30,961)
(16,440,000)	Call	OTC USD/MXN	Morgan Stanley	USD 20.75	15/4/2020	(128,738)	(620,294)
(2,400,000)	Call	OTC EUR/USD	RBS Plc	EUR 1.135	8/11/2019	21,552	(9,159)
(22,131,000)	Call	OTC USD/CAD	Royal Bank of Canada	USD 1.3375	13/9/2019	27,898	(36,857)
(5,533,000)	Put	OTC USD/CAD	Royal Bank of Canada	USD 1.27	20/9/2019	8,104	(30)
(5,533,000)	Call	OTC USD/CAD	Royal Bank of Canada	USD 1.35	9/10/2019	250	(11,743)
(3,487,000)	Call	OTC EUR/USD	UBS	EUR 1.137	11/10/2019	16,954	(4,558)
(5,230,000)	Put	OTC EUR/USD	UBS	EUR 1.095	11/10/2019	(7,732)	(21,025)
(1,279)	Put	1 Year Eurodollar MIDCV	Exchange Traded	USD 97.625	13/9/2019	149,310	(7,994)
(1,748)	Put	1 Year Eurodollar MIDCV	Exchange Traded	USD 97.375	13/12/2019	51,776	(10,925)
(9,357)	Call	1 Year Eurodollar MIDCV	Exchange Traded	USD 98.375	13/12/2019	(6,690,466)	(9,298,519)
(23)	Put	Alphabet Inc	Exchange Traded	USD 1,040	18/10/2019	19,846	(10,235)
(12)	Put	Amazon.com Inc	Exchange Traded	USD 1,550	18/10/2019	18,872	(10,620)
(504)	Put	Apple Inc	Exchange Traded	USD 192.5	20/9/2019	68,598	(66,528)
(1,008)	Put	Apple Inc	Exchange Traded	USD 197.5	20/9/2019	57,741	(202,608)
(80)	Put	Apple Inc	Exchange Traded	USD 175	18/10/2019	19,220	(9,520)
(445)	Call	Apple Inc	Exchange Traded	USD 220	17/1/2020	(290,491)	(431,650)
(232)	Call	BAE Systems Holdings Inc	Exchange Traded	GBP 5	20/9/2019	(97,880)	(136,026)
(2,725)	Put	Bank of America Corp	Exchange Traded	USD 25	20/9/2019	113,384	(28,613)
(6,902)	Put	Bank of America Corp	Exchange Traded	USD 29	20/9/2019	(629,850)	(1,187,144)
(50)	Call	CBOE SFX Volatility Index	Exchange Traded	USD 30	18/9/2019	840	(1,500)
(2,146)	Put	Citigroup Inc	Exchange Traded	USD 55	20/9/2019	115,216	(18,241)
(4,014)	Put	Citigroup Inc	Exchange Traded	USD 67.5	20/9/2019	(820,387)	(1,334,655)
(108)	Put	Dax Index	Exchange Traded	EUR 11,100	20/9/2019	39,282	(12,487)
(873)	Call	Dax Index	Exchange Traded	EUR 12,300	20/9/2019	(73,123)	(160,322)
(1,323)	Call	Emerson Electric Co	Exchange Traded	USD 75	17/1/2020	43,062	(19,845)
(9,400)	Call	Engie SA	Exchange Traded	EUR 13.61	20/9/2019	(18,648)	(40,496)
(211)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,000	20/9/2019	52,613	(3,962)
(336)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,200	20/9/2019	113,234	(24,868)
(1,640)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,550	20/9/2019	(37,376)	(79,710)
(2,878)	Put	Eurodollar IMM	Exchange Traded	USD 97.875	16/12/2019	497,865	(323,775)
(3,421)	Call	Eurodollar IMM	Exchange Traded	USD 97.875	16/3/2020	(4,452,534)	(4,917,687)
(150)	Put	General Electric Co	Exchange Traded	USD 4	20/12/2019	45	(825)
(1,412)	Call	Iberdrola SA	Exchange Traded	EUR 8.75	20/9/2019	(62,257)	(102,943)
(571)	Put	Intel Corp	Exchange Traded	USD 40	18/10/2019	15,889	(11,991)
(2,896)	Put	JPMorgan Chase & Co	Exchange Traded	USD 110	20/9/2019	(109,598)	(609,608)
(4,344)	Call	Koninklijke Philips NV	Exchange Traded	EUR 2.8	20/9/2019	(21,268)	(52,784)
(1,470)	Call	Lowe's Cos Inc	Exchange Traded	USD 115	17/1/2020	(662,243)	(911,400)
(150)	Put	Microsoft Corp	Exchange Traded	USD 120	18/10/2019	19,394	(9,675)
(553)	Put	Microsoft Corp	Exchange Traded	USD 105	17/1/2020	149,195	(54,194)
(553)	Call	Microsoft Corp	Exchange Traded	USD 140	17/1/2020	(258,365)	(420,280)
(132)	Call	National Grid Plc	Exchange Traded	GBP 8.5	20/9/2019	(4,174)	(35,876)
(30)	Put	Netflix Inc	Exchange Traded	USD 210	18/10/2019	463	(2,370)
(906)	Call	Orange SA	Exchange Traded	EUR 14	20/9/2019	24,806	(12,009)
(5,933)	Call	Pfizer Inc	Exchange Traded	USD 44	20/9/2019	182,539	(5,933)
(125)	Call	QUALCOMM Inc	Exchange Traded	USD 85	20/9/2019	(712)	(2,063)
(190)	Put	QUALCOMM Inc	Exchange Traded	USD 60	18/10/2019	23,901	(4,370)
(1,323)	Call	QUALCOMM Inc	Exchange Traded	USD 85	17/1/2020	(126,285)	(341,995)

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)
(14)	Put	S&P 500 Index	Exchange Traded	USD 2,700	20/9/2019	34,567	(7,490)
(35)	Put	S&P 500 Index	Exchange Traded	USD 2,825	20/9/2019	15,998	(57,575)
(75)	Put	S&P 500 Index	Exchange Traded	USD 2,800	20/9/2019	88,532	(99,375)
(272)	Call	Snam SpA	Exchange Traded	EUR 4.6	20/9/2019	2,212	(34,628)
(135)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 268	6/9/2019	7,232	(742)
(50)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 270	13/9/2019	1,606	(1,325)
(407)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 281	13/9/2019	52,019	(35,002)
(407)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 295	13/9/2019	(56,859)	(110,500)
(50)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 267	16/9/2019	2,707	(1,125)
(2,160)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 250	30/6/2020	(265,228)	(1,466,640)
(2,806)	Call	Taiwan Semiconductor Manufacturing Co Ltd	Exchange Traded	USD 50	17/1/2020	17,674	(147,315)
(1,738)	Call	Telefonica SA	Exchange Traded	EUR 7.42	20/9/2019	24,781	(1,939)
(3,230)	Call	Telia Co AB	Exchange Traded	SEK 42	20/9/2019	(15,517)	(39,508)
(144)	Put	Texas Instruments Inc	Exchange Traded	USD 105	18/10/2019	18,965	(7,848)
(1,716)	Put	US Treasury 10 Year Note	Exchange Traded	USD 129.5	20/9/2019	(29,421)	(134,063)
(200)	Call	Walt Disney Co/The	Exchange Traded	USD 147	13/9/2019	1,460	(2,200)
(65)	Call	Walt Disney Co/The	Exchange Traded	USD 147	20/9/2019	(627)	(1,918)
(1,872)	Put	Wells Fargo & Co	Exchange Traded	USD 45	20/9/2019	63,589	(80,496)
(248)	Put	Western Digital Corp	Exchange Traded	USD 42.5	18/10/2019	19,170	(7,564)
Total (USD underlying exposure - USD 3,281,663,282)						(12,529,158)	(32,410,930)

シンセティック・キャップ・オプション 2019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)
790,590,000	Put	USD - 2 Year Constant Maturity Swap	Citibank	USD 0.50	13/3/2020	(181,203)	123,174
591,000,000	Put	USD - 10 Year Constant Maturity Swap	Goldman Sachs	USD 0.40	31/3/2020	(302,114)	191,372
1,079,632,000	Call	USD - 5 Year Constant Maturity Swap	Goldman Sachs	USD 0.21	29/5/2020	(535,174)	1,138,256
(1,079,632,000)	Call	USD - 5 Year Constant Maturity Swap	Goldman Sachs	USD 0.71	29/5/2020	368,943	(116,892)
Total (USD underlying exposure - USD 3,540,854,000)						(649,548)	1,335,910

差金決済取引 2019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)
France				Spain			
14,301	BNP Paribas SA	Merrill Lynch	22,827	266,445	Banco de Sabadell SA	Merrill Lynch	15,481
(10,730)	Casino Guichard- Perrachon SA	Merrill Lynch	(41,840)	59,305	CaixaBank SA	Merrill Lynch	3,865
16,423	Credit Agricole SA	Merrill Lynch	9,071				19,346
			(9,942)	United Kingdom			
Germany				60,038	AA Plc	Merrill Lynch	697
114,728	Tele Columbus AG	Merrill Lynch	(9,252)	256,123	Arrow Global Group Plc	Merrill Lynch	13,140
			(9,252)	32,066	International Game Technology Plc	Merrill Lynch	25,332
Italy				(262,866)	Tullow Oil Plc	Merrill Lynch	(16,055)
1,648,821	Telecom Italia SpA/Milano	Merrill Lynch	76,132				23,114
			76,132	United States			
Luxembourg				24,380	AMC Entertainment Holdings Inc	Merrill Lynch	8,289
38,578	SES SA	Merrill Lynch	38,992				8,289
			38,992	Total (USD underlying exposure - USD 6,265,618)			
Netherlands							
99,144	ALTICE EUROPE NV	Merrill Lynch	10,185				
			10,185				

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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 330,290,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.25% Fixed semi-annually from 12/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/11/2020	Bank of America	10/8/2020	405,249	2,056,699
USD 57,865,931	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.08% Fixed semi-annually from 17/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/11/2020	Bank of America	13/8/2020	432,814	953,394
USD 57,865,931	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/11/2020; and pays 2.08% Fixed semi-annually from 17/2/2021	Bank of America	13/8/2020	(262,828)	235,171
EUR 51,700,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX EUR.31.V2 quarterly from 20/6/2019	Barclays	18/9/2019	62,552	95,548
USD 324,920,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.5% Fixed semi-annually from 3/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 3/9/2020	Barclays	1/6/2020	1,558,405	2,534,600
USD 26,767,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 15/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/9/2020	Barclays	11/6/2020	784,530	1,934,708
JPY 1,354,500,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.66% Fixed semi-annually from 16/3/2021; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 16/3/2021	Barclays	14/9/2020	825,712	1,170,171
JPY 1,354,500,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY LIBOR 6 Month BBA semi-annually from 16/3/2021; and pays 0.66% Fixed semi-annually from 16/3/2021	Barclays	14/9/2020	(337,382)	7,076
USD 39,820,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 9/9/2021; and pays 3.8% Fixed semi-annually from 9/12/2021	Barclays	7/6/2021	(1,456,218)	97,229
USD 33,330,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/11/2021; and pays 1.65% Fixed semi-annually from 17/2/2022	Barclays	13/8/2021	(310,104)	823,116
USD 33,330,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.65% Fixed semi-annually from 17/2/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/11/2021	Barclays	13/8/2021	453,859	1,587,079
USD 33,070,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 10/11/2022; and pays 2.25% Fixed semi-annually from 10/2/2023	Barclays	8/8/2022	(304,069)	478,863
USD 32,040,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 11/6/2024; and pays 2.9775% Fixed semi-annually from 11/9/2024	Barclays	7/3/2024	(1,147,063)	325,999
USD 32,040,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.9775% Fixed semi-annually from 11/9/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 11/6/2024	Barclays	7/3/2024	3,022,929	4,495,991
USD 32,040,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 14/6/2024; and pays 2.95% Fixed semi-annually from 14/9/2024	Barclays	12/3/2024	(1,106,947)	337,256
USD 32,040,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.95% Fixed semi-annually from 14/9/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/6/2024	Barclays	12/3/2024	2,980,874	4,425,077
USD 9,000,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 30/4/2029; and pays 3.0825% Fixed semi-annually from 31/7/2029	Barclays	29/1/2029	(314,084)	197,116
USD 9,000,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.0825% Fixed semi-annually from 31/7/2029; and pays Floating USD LIBOR 3 Month BBA quarterly from 30/4/2029	Barclays	29/1/2029	753,744	1,264,944
USD 1,250,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.32.V2 quarterly from 20/6/2019; and pays 5% Fixed	Citibank	18/9/2019	(2,610)	966
USD 9,612,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.85% Fixed semi-annually from 7/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/2/2020	Citibank	5/11/2019	537,563	835,535
USD 145,090,524	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/2/2020; and pays 1.555% Fixed semi-annually from 8/5/2020	Citibank	6/11/2019	(414,395)	311,058
EUR 129,838,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 13/7/2020; and pays 0.25% Fixed annually from 13/1/2021	Citibank	9/1/2020	(1,074,415)	204,234
USD 16,760,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 20/5/2020; and pays 1.405% Fixed semi-annually from 20/8/2020	Citibank	18/2/2020	(45,933)	286,753
USD 16,760,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.405% Fixed semi-annually from 20/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 20/5/2020	Citibank	18/2/2020	30,527	363,213
USD 83,180,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.521% Fixed semi-annually from 28/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 28/5/2020	Citibank	26/2/2020	4,202,168	5,117,148

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 83,180,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 28/5/2020; and pays 2.521% Fixed semi-annually from 28/8/2020	Citibank	26/2/2020	(909,232)	5,748
USD 33,510,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 18/11/2021; and pays 1.46% Fixed semi-annually from 18/2/2022	Citibank	16/8/2021	(96,599)	1,102,640
USD 33,510,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.46% Fixed semi-annually from 18/2/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 18/11/2021	Citibank	16/8/2021	83,879	1,283,118
USD 20,387,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 29/12/2028; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/9/2028	Citibank	27/6/2028	1,673,911	2,825,895
EUR 41,300,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.31.V1 quarterly from 20/6/2019	Citigroup	18/9/2019	(29,903)	25,129
EUR 9,500,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.31.V1 quarterly from 20/6/2019	Citigroup	18/9/2019	(14,538)	16,961
EUR 10,800,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.31.V1 quarterly from 20/6/2019; and pays 5% Fixed	Citigroup	18/9/2019	(58,318)	12,129
EUR 45,310,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.31.V2 quarterly from 20/6/2019; and pays 1% Fixed	Citigroup	18/9/2019	(25,692)	26,466
USD 18,200,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/5/2020; and pays 4% Fixed semi-annually from 5/8/2020	Goldman Sachs	3/2/2020	(361,481)	34
USD 50,275,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.459% Fixed semi-annually from 25/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/5/2020	Goldman Sachs	21/2/2020	261,486	1,221,738
USD 50,275,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/5/2020; and pays 1.459% Fixed semi-annually from 25/8/2020	Goldman Sachs	21/2/2020	(218,879)	741,373
USD 34,930,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/8/2022; and pays 3.25% Fixed semi-annually from 5/11/2022	Goldman Sachs	3/5/2022	(1,659,515)	190,303
EUR 39,300,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.31.V2 quarterly from 20/6/2019; and pays 1% Fixed	JP Morgan	18/9/2019	(182,243)	2,370
USD 162,480,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/2/2020; and pays 2.1% Fixed semi-annually from 5/5/2020	JP Morgan	1/11/2019	(52,718)	22,835
USD 50,275,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.41% Fixed semi-annually from 2/9/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 2/6/2020	JP Morgan	27/2/2020	139,424	1,119,787
USD 50,275,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/6/2020; and pays 1.41% Fixed semi-annually from 2/9/2020	JP Morgan	27/2/2020	(106,605)	873,758
JPY 1,184,200,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY LIBOR 6 Month BBA semi-annually from 20/10/2021; and pays 0.78% Fixed semi-annually from 20/10/2021	JP Morgan	16/4/2021	(344,439)	25,848
JPY 1,184,200,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.78% Fixed semi-annually from 20/10/2021; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 20/10/2021	JP Morgan	16/4/2021	1,096,819	1,466,950
USD 32,780,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 4/11/2022; and pays 2.25% Fixed semi-annually from 4/2/2023	JP Morgan	2/8/2022	(413,465)	471,595
USD 28,838,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 4/8/2028; and pays 3.1825% Fixed semi-annually from 4/11/2028	JP Morgan	2/5/2028	(1,031,821)	547,060
USD 28,838,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.1825% Fixed semi-annually from 4/11/2028; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/8/2028	JP Morgan	2/5/2028	2,686,984	4,265,865
USD 2,255,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.985% Fixed semi-annually from 29/10/2038; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/7/2038	JP Morgan	27/4/2038	(29,013)	76,972
USD 2,255,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/7/2038; and pays 2.985% Fixed semi-annually from 29/10/2038	JP Morgan	27/4/2038	183,018	289,003
USD 8,077,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 24/5/2039; and pays 2.86% Fixed semi-annually from 24/8/2039	JP Morgan	22/2/2039	(100,253)	299,382
USD 8,077,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.86% Fixed semi-annually from 24/8/2039; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/5/2039	JP Morgan	22/2/2039	641,669	1,041,303
USD 147,902,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.26% Fixed semi-annually from 25/4/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/1/2020	Morgan Stanley	23/10/2019	6,090,696	6,808,021

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USD 186,700,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.09% Fixed semi-annually from 2/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 2/3/2020	Morgan Stanley	27/11/2019	13,812,790	16,216,553
USD 186,700,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/3/2020; and pays 3.09% Fixed semi-annually from 2/6/2020	Morgan Stanley	27/11/2019	(2,403,748)	15
USD 100,506,881	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/3/2020; and pays 1.53% Fixed semi-annually from 2/6/2020	Morgan Stanley	27/11/2019	(1,960)	299,561
USD 40,016,629	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/3/2020; and pays 1.53% Fixed semi-annually from 2/6/2020	Morgan Stanley	27/11/2019	(780)	119,270
JPY 1,354,500,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY LIBOR 6 Month BBA semi-annually from 16/3/2021; and pays 0.66% Fixed semi-annually from 16/3/2021	Morgan Stanley	14/9/2020	(333,833)	7,257
JPY 1,354,500,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.66% Fixed semi-annually from 16/3/2021; and pays Floating JPY LIBOR 6 Month BBA semi-annually from 16/3/2021	Morgan Stanley	14/9/2020	829,081	1,170,170
USD 32,040,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/9/2024; and pays 2.5% Fixed semi-annually from 17/12/2024	Morgan Stanley	13/6/2024	(859,177)	581,288
USD 32,040,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 24/9/2024; and pays 2.5% Fixed semi-annually from 24/12/2024	Morgan Stanley	20/6/2024	(711,186)	584,201
USD 8,940,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/4/2029; and pays 3.0366% Fixed semi-annually from 16/7/2029	Morgan Stanley	11/1/2029	(307,739)	201,171
USD 8,940,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.0366% Fixed semi-annually from 16/7/2029; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/4/2029	Morgan Stanley	11/1/2029	719,437	1,228,346
USD 41,020,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 11/8/2022; and pays 2.85% Fixed semi-annually from 11/11/2022	Nomura	9/5/2022	(1,791,906)	589,866
USD 8,940,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/4/2029; and pays 3.04% Fixed semi-annually from 12/7/2029	Nomura	10/1/2029	(307,886)	200,576
USD 8,940,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 12/7/2029; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/4/2029	Nomura	10/1/2029	721,516	1,229,978
USD 360,985,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 15/8/2020; and pays 2.0925% Fixed semi-annually from 15/11/2020	UBS	13/5/2020	(796,932)	87,481
USD 360,985,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.0925% Fixed semi-annually from 15/11/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/8/2020	UBS	13/5/2020	1,950,391	2,834,804
EUR 25,190,000	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	(1,277,503)	393,232
Total (USD underlying exposure - USD 1,765,059,187)				25,738,615	80,644,996

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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 (182,960,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 21/7/2020; and pays 2.944% Fixed semi-annually from 21/10/2020	Bank of America	17/4/2020	(4,786,144)	(6,057,716)
USD (182,960,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.944% Fixed semi-annually from 21/10/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/7/2020	Bank of America	17/4/2020	1,267,966	(3,606)
USD (15,640,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.75% Fixed semi-annually from 11/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 11/11/2020	Bank of America	7/8/2020	101,165	(161,978)
USD (660,570,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/11/2020; and pays 0.75% Fixed semi-annually from 12/2/2021	Bank of America	10/8/2020	(406,726)	(1,769,152)
USD (289,329,655)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.88% Fixed semi-annually from 17/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/11/2020	Bank of America	13/8/2020	291,938	(261,415)

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 (289,329,655)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/11/2020; and pays 0.88% Fixed semi-annually from 17/2/2021	Bank of America	13/8/2020	(339,980)	(972,127)
USD (41,960,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.65% Fixed semi-annually from 21/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/11/2020	Bank of America	19/8/2020	152,080	(575,926)
USD (41,960,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 21/11/2020; and pays 1.25% Fixed semi-annually from 21/2/2021	Bank of America	19/8/2020	(208,584)	(936,590)
USD (784,851,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.55% Fixed semi-annually from 7/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/1/2021	Bank of America	5/10/2020	3,934,199	(39,109)
USD (627,070,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 15/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/1/2021	Bank of America	13/10/2020	2,247,588	(25,541)
EUR (35,890,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 16/6/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 16/12/2021	Bank of America	14/6/2021	83,358	(15,779)
USD (22,282,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.65% Fixed semi-annually from 25/3/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/12/2019	Barclays	23/9/2019	158,763	-
USD (105,490,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed semi-annually from 6/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 6/2/2020	Barclays	4/11/2019	369,193	(22)
USD (121,140,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed semi-annually from 15/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/2/2020	Barclays	13/11/2019	420,755	(88)
USD (24,030,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/3/2020; and pays 1.9% Fixed semi-annually from 12/6/2020	Barclays	10/12/2019	(1,054,009)	(1,228,828)
USD (24,030,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.4% Fixed semi-annually from 12/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/3/2020	Barclays	10/12/2019	173,397	(1,421)
EUR (91,060,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.2% Fixed annually from 27/1/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 27/7/2020	Barclays	23/1/2020	106,584	(26)
USD (366,760,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.15% Fixed semi-annually from 5/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 5/5/2020	Barclays	3/2/2020	1,642,663	(422)
USD (649,830,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 3/9/2020; and pays 1% Fixed semi-annually from 3/12/2020	Barclays	1/6/2020	(1,155,721)	(2,045,808)
USD (42,680,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.203% Fixed semi-annually from 15/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/9/2020	Barclays	11/6/2020	838,879	(92,078)
USD (42,680,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 15/9/2020; and pays 2.203% Fixed semi-annually from 15/12/2020	Barclays	11/6/2020	(2,520,665)	(3,451,622)
USD (32,120,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 15/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/9/2020	Barclays	11/6/2020	392,286	(39,085)
EUR (59,910,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 29/7/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 29/1/2021	Barclays	27/7/2020	111,778	(57,397)
USD (17,740,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 5/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 5/11/2020	Barclays	3/8/2020	179,801	(84,525)
USD (33,330,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/11/2020; and pays 1.605% Fixed semi-annually from 17/2/2021	Barclays	13/8/2020	(457,815)	(1,276,483)
USD (33,330,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.605% Fixed semi-annually from 17/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/11/2020	Barclays	13/8/2020	317,702	(500,967)
USD (167,860,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 26/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 26/11/2020	Barclays	24/8/2020	561,460	(5,068)
EUR (72,540,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.55% Fixed annually from 23/12/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 23/6/2021	Barclays	21/12/2020	262,025	(787)
USD (48,060,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7875% Fixed semi-annually from 10/9/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/6/2021	Barclays	8/3/2021	1,328,775	(104,028)

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USD (48,060,500)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 10/6/2021; and pays 2.7875% Fixed semi-annually from 10/9/2021	Barclays	8/3/2021	(4,952,582)	(6,385,386)
EUR (155,850,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.1% Fixed annually from 31/3/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 30/9/2021	Barclays	29/3/2021	512,725	(30,024)
EUR (241,430,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.12% Fixed annually from 12/4/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/10/2021	Barclays	8/4/2021	873,420	(45,177)
EUR (28,200,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed annually from 6/5/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 6/11/2021	Barclays	4/5/2021	692,026	(11,083)
EUR (79,776,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.11% Fixed annually from 19/5/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 19/11/2021	Barclays	17/5/2021	244,896	(19,255)
USD (519,130,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.15% Fixed semi-annually from 1/12/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 1/9/2021	Barclays	27/5/2021	1,153,938	(302,222)
USD (84,340,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.87% Fixed semi-annually from 9/12/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/9/2021	Barclays	7/6/2021	1,576,817	(75,468)
EUR (79,370,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.05% Fixed annually from 14/6/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/12/2021	Barclays	10/6/2021	171,733	(27,819)
EUR (34,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 16/6/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 16/12/2021	Barclays	14/6/2021	80,023	(15,379)
EUR (41,760,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 5/7/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 5/1/2022	Barclays	1/7/2021	66,829	(19,734)
EUR (40,830,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives -0.05% Fixed annually from 7/7/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 7/1/2022	Barclays	2/7/2021	62,454	(23,773)
EUR (42,580,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 21/7/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 21/1/2022	Barclays	19/7/2021	56,253	(21,627)
EUR (95,440,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives -0.15% Fixed annually from 11/8/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 11/2/2022	Barclays	9/8/2021	38,382	(94,040)
EUR (53,810,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives -0.15% Fixed annually from 11/8/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 11/2/2022	Barclays	9/8/2021	19,857	(53,021)
USD (33,070,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed semi-annually from 10/2/2023; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/11/2022	Barclays	8/8/2022	150,032	(248,461)
USD (33,070,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.25% Fixed semi-annually from 10/2/2023; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/11/2022	Barclays	8/8/2022	48,563	(148,204)
USD (25,410,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 14/6/2029; and pays 3.05% Fixed semi-annually from 14/9/2029	Barclays	12/3/2029	(2,163,560)	(3,511,560)
USD (25,410,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 14/9/2029; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/6/2029	Barclays	12/3/2029	773,419	(574,581)
USD (39,209,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 6/12/2019; and pays 2.01% Fixed semi-annually from 6/3/2020	Citibank	4/9/2019	(1,970,810)	(2,306,047)
USD (39,209,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.21% Fixed semi-annually from 6/3/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 6/12/2019	Citibank	4/9/2019	347,000	-
USD (39,209,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 9/12/2019; and pays 2.015% Fixed semi-annually from 9/3/2020	Citibank	5/9/2019	(1,973,440)	(2,326,321)
USD (39,209,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.215% Fixed semi-annually from 9/3/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/12/2019	Citibank	5/9/2019	341,118	-
USD (40,207,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/1/2020; and pays 1.78% Fixed semi-annually from 2/4/2020	Citibank	30/9/2019	(1,285,619)	(1,522,643)
USD (33,171,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/1/2020; and pays 1.54% Fixed semi-annually from 2/4/2020	Citibank	30/9/2019	(269,577)	(393,246)

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USD (145,090,524)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.655% Fixed semi-annually from 8/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/2/2020	Citibank	6/11/2019	284,698	(179,582)
USD (145,090,524)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.755% Fixed semi-annually from 8/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/2/2020	Citibank	6/11/2019	208,871	(95,819)
USD (16,760,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/2/2020; and pays 1.41% Fixed semi-annually from 19/5/2020	Citibank	15/11/2019	(5,667)	(258,743)
USD (16,760,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.41% Fixed semi-annually from 19/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/2/2020	Citibank	15/11/2019	48,080	(204,996)
USD (37,392,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/4/2020; and pays 1.69% Fixed semi-annually from 2/7/2020	Citibank	30/12/2019	(1,063,693)	(1,345,571)
USD (36,186,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/4/2020; and pays 1.45% Fixed semi-annually from 2/7/2020	Citibank	30/12/2019	(317,585)	(493,222)
EUR (129,838,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.5% Fixed annually from 13/1/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 13/7/2020	Citibank	9/1/2020	260,547	(74,121)
USD (200,940,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 28/5/2020; and pays 2.46% Fixed semi-annually from 28/8/2020	Citibank	26/2/2020	(3,808,862)	(4,694,505)
USD (200,940,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.46% Fixed semi-annually from 28/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 28/5/2020	Citibank	26/2/2020	877,619	(8,024)
USD (32,040,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.3% Fixed semi-annually from 17/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/9/2020	Citibank	15/6/2020	435,490	(52,161)
USD (33,510,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.42% Fixed semi-annually from 19/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/11/2020	Citibank	17/8/2020	102,521	(768,739)
USD (33,510,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/11/2020; and pays 1.42% Fixed semi-annually from 19/2/2021	Citibank	17/8/2020	(97,537)	(968,797)
USD (126,680,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.25% Fixed semi-annually from 30/6/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 31/3/2021	Citibank	29/12/2020	446,066	(16,316)
EUR (121,810,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.1% Fixed annually from 14/4/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/10/2021	Citibank	12/4/2021	381,326	(25,391)
USD (386,970,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.35% Fixed semi-annually from 19/11/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/8/2021	Citibank	17/5/2021	610,275	(156,893)
EUR (42,120,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 23/6/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 23/12/2021	Citibank	21/6/2021	83,342	(19,071)
EUR (45,310,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.31.V2 quarterly from 20/6/2019	Citigroup	18/9/2019	7,296	(7,786)
EUR (10,800,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.31.V1 quarterly from 20/6/2019	Citigroup	18/9/2019	35,833	(3,203)
USD (588,780,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.35% Fixed semi-annually from 16/3/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/12/2019	Deutsche Bank	12/9/2019	1,606,033	-
USD (116,035,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/2/2020; and pays 3.295% Fixed semi-annually from 12/5/2020	Deutsche Bank	7/11/2019	(3,681,591)	(4,254,514)
USD (116,035,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.295% Fixed semi-annually from 12/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/2/2020	Deutsche Bank	7/11/2019	572,923	-
USD (111,070,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.2% Fixed semi-annually from 11/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 11/5/2020	Deutsche Bank	7/2/2020	424,716	(127)
USD (112,110,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.35% Fixed semi-annually from 19/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/5/2020	Deutsche Bank	14/2/2020	454,308	(104)
USD (401,095,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/7/2020; and pays 1.5% Fixed semi-annually from 8/10/2020	Deutsche Bank	6/4/2020	(581,510)	(1,130,695)
USD (401,095,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/7/2020; and pays 1.5% Fixed semi-annually from 8/10/2020	Deutsche Bank	6/4/2020	(524,176)	(1,130,695)

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USD (186,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.8775% Fixed semi-annually from 16/10/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/7/2020	Deutsche Bank	14/4/2020	1,347,575	(4,390)
USD (186,800,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/7/2020; and pays 2.8775% Fixed semi-annually from 16/10/2020	Deutsche Bank	14/4/2020	(4,599,027)	(5,950,992)
USD (97,150,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 2/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 2/9/2020	Deutsche Bank	29/5/2020	710,078	(3,974)
USD (125,270,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed semi-annually from 10/3/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/12/2019	Goldman Sachs	6/9/2019	296,890	—
USD (86,498,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 27/12/2019; and pays 1.5% Fixed semi-annually from 27/3/2020	Goldman Sachs	25/9/2019	(517,947)	(860,416)
USD (50,275,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/5/2020; and pays 1.463% Fixed semi-annually from 25/5/2020	Goldman Sachs	21/11/2019	(221,806)	(933,197)
USD (50,275,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.463% Fixed semi-annually from 25/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/2/2020	Goldman Sachs	21/11/2019	193,929	(517,462)
USD (72,417,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 31/3/2020; and pays 1.4% Fixed semi-annually from 30/6/2020	Goldman Sachs	27/12/2019	(521,788)	(873,124)
USD (78,940,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.8% Fixed semi-annually from 7/7/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/4/2020	Goldman Sachs	3/1/2020	183,763	(167)
USD (401,095,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.35125% Fixed semi-annually from 8/10/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/7/2020	Goldman Sachs	6/4/2020	817,829	(36,504)
USD (401,095,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.32% Fixed semi-annually from 8/10/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/7/2020	Goldman Sachs	6/4/2020	811,179	(41,148)
USD (250,597,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/7/2020; and pays 1.9% Fixed semi-annually from 29/10/2020	Goldman Sachs	27/4/2020	(2,713,943)	(3,390,555)
USD (98,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.15% Fixed semi-annually from 7/11/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/8/2020	Goldman Sachs	5/5/2020	544,932	(1,490)
USD (136,590,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.35% Fixed semi-annually from 2/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 2/9/2020	Goldman Sachs	29/5/2020	494,800	(2,046)
USD (135,940,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.45% Fixed semi-annually from 10/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/9/2020	Goldman Sachs	8/6/2020	560,780	(2,012)
USD (86,390,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/9/2020; and pays 3.35% Fixed semi-annually from 17/12/2020	Goldman Sachs	15/6/2020	422,416	(1,759)
USD (32,240,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.3% Fixed semi-annually from 29/1/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/10/2020	Goldman Sachs	27/7/2020	329,750	(65,190)
EUR (121,810,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.16% Fixed annually from 14/4/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 14/10/2021	Goldman Sachs	12/4/2021	391,281	(19,457)
EUR (36,120,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 22/6/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 22/12/2021	Goldman Sachs	18/6/2021	67,550	(16,167)
USD (87,330,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.25% Fixed semi-annually from 5/11/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 5/8/2022	Goldman Sachs	3/5/2022	1,665,890	(160,747)
EUR (39,300,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating ITRAXX.EUR.31.V2 quarterly from 20/6/2019	JP Morgan	18/9/2019	110,069	(504)
USD (107,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.6% Fixed semi-annually from 25/3/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/12/2019	JP Morgan	23/9/2019	78,155	—
USD (107,800,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/12/2019; and pays 2% Fixed semi-annually from 25/3/2020	JP Morgan	23/9/2019	(972,363)	(1,085,552)
USD (32,789,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 27/12/2019; and pays 1.76% Fixed semi-annually from 27/3/2020	JP Morgan	25/9/2019	(966,211)	(1,175,291)

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USD (20,104,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 31/12/2019; and pays 1.79% Fixed semi-annually from 31/3/2020	JP Morgan	26/9/2019	(662,646)	(776,324)
USD (38,140,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.55% Fixed semi-annually from 13/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 13/2/2020	JP Morgan	8/11/2019	418,491	(95)
USD (50,275,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/3/2020; and pays 1.416% Fixed semi-annually from 2/6/2020	JP Morgan	27/11/2019	(95,224)	(841,808)
USD (50,275,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.416% Fixed semi-annually from 2/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 2/3/2020	JP Morgan	27/11/2019	103,014	(643,570)
USD (74,400,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.7% Fixed semi-annually from 18/6/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 18/3/2020	JP Morgan	16/12/2019	233,416	(227)
USD (15,279,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 31/3/2020; and pays 1.7% Fixed semi-annually from 30/6/2020	JP Morgan	27/12/2019	(446,363)	(558,947)
USD (25,949,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 31/3/2020; and pays 1.66% Fixed semi-annually from 30/6/2020	JP Morgan	27/12/2019	(675,170)	(874,807)
USD (186,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 23/7/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/4/2020	JP Morgan	21/1/2020	779,346	(544)
USD (32,820,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 7/11/2020; and pays 1.325% Fixed semi-annually from 7/2/2021	JP Morgan	5/8/2020	(15,105)	(113,729)
USD (32,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.325% Fixed semi-annually from 7/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/11/2020	JP Morgan	5/8/2020	38,495	(60,129)
USD (41,940,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 19/2/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/11/2020	JP Morgan	17/8/2020	137,543	(642,541)
USD (41,940,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/11/2020; and pays 1.2% Fixed semi-annually from 19/2/2021	JP Morgan	17/8/2020	(79,962)	(860,046)
EUR (165,700,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.6% Fixed annually from 16/12/2021; and pays Floating EUR EURIBOR 6 Month semi-annually from 16/6/2021	JP Morgan	14/12/2020	624,603	(1,338)
EUR (117,405,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.3% Fixed annually from 10/3/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/9/2021	JP Morgan	8/3/2021	311,901	(7,876)
EUR (46,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.15% Fixed semi-annually from 21/4/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 21/10/2021	JP Morgan	19/4/2021	989,155	(13,539)
USD (32,780,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.25% Fixed semi-annually from 4/2/2023; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/11/2022	JP Morgan	2/8/2022	69,181	(145,528)
USD (32,780,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed semi-annually from 4/2/2023; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/11/2022	JP Morgan	2/8/2022	204,798	(244,288)
USD (61,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.55% Fixed semi-annually from 15/4/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/1/2020	Morgan Stanley	10/10/2019	67,306	(2)
USD (61,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.55% Fixed semi-annually from 16/4/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/1/2020	Morgan Stanley	11/10/2019	68,231	(2)
USD (147,902,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/1/2020; and pays 2.34% Fixed semi-annually from 25/4/2020	Morgan Stanley	23/10/2019	(12,516,047)	(13,376,174)
USD (22,300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/2/2020; and pays 2.3% Fixed semi-annually from 5/5/2020	Morgan Stanley	1/11/2019	(1,806,815)	(1,935,724)
USD (22,300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.8% Fixed semi-annually from 5/5/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 5/2/2020	Morgan Stanley	1/11/2019	110,367	(2)
USD (40,016,629)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/3/2020; and pays 1.03% Fixed semi-annually from 2/6/2020	Morgan Stanley	27/11/2019	21,310	(126,752)
USD (100,506,881)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/3/2020; and pays 1.03% Fixed semi-annually from 2/6/2020	Morgan Stanley	27/11/2019	53,522	(318,354)

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 (21,170,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/10/2020; and pays 2.007% Fixed semi-annually from 8/1/2021	Morgan Stanley	6/7/2020	(913,126)	(1,375,161)
USD (21,170,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.007% Fixed semi-annually from 8/1/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/10/2020	Morgan Stanley	6/7/2020	372,080	(89,955)
EUR (121,800,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.15% Fixed annually from 21/4/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 21/10/2021	Morgan Stanley	19/4/2021	417,225	(21,204)
EUR (51,990,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.08% Fixed annually from 2/6/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 2/12/2021	Morgan Stanley	31/5/2021	136,218	(15,299)
USD (642,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.4% Fixed semi-annually from 3/12/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 3/9/2021	Morgan Stanley	1/6/2021	909,478	(253,447)
USD (32,040,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 17/12/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/9/2024	Morgan Stanley	13/6/2024	310,773	(225,464)
USD (32,040,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed semi-annually from 17/12/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/9/2024	Morgan Stanley	13/6/2024	533,854	(345,992)
USD (32,040,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 24/12/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/9/2024	Morgan Stanley	20/6/2024	242,738	(226,846)
USD (32,040,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed semi-annually from 24/12/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/9/2024	Morgan Stanley	20/6/2024	434,553	(347,996)
USD (33,570,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.25% Fixed semi-annually from 22/2/2025; and pays Floating USD LIBOR 3 Month BBA quarterly from 22/11/2024	Morgan Stanley	20/8/2024	138,137	(857,102)
USD (79,570,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 5/12/2019; and pays 2.15% Fixed semi-annually from 5/3/2020	Nomura	3/9/2019	(911,438)	(998,965)
USD (79,570,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.55% Fixed semi-annually from 5/3/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 5/12/2019	Nomura	3/9/2019	63,656	—
USD (393,330,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.76% Fixed semi-annually from 12/12/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/9/2020	Nomura	10/6/2020	817,470	(308,438)
USD (393,330,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/9/2020; and pays 1.76% Fixed semi-annually from 12/12/2020	Nomura	10/6/2020	(954,234)	(2,080,141)
USD (23,050,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.35% Fixed semi-annually from 14/1/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/10/2020	Nomura	10/7/2020	197,240	(36,718)
USD (23,050,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.35% Fixed semi-annually from 14/1/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/10/2020	Nomura	10/7/2020	196,318	(36,718)
EUR (39,070,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0% Fixed annually from 29/6/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 29/12/2021	Nomura	25/6/2021	71,482	(17,993)
USD (89,450,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed semi-annually from 11/11/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 11/8/2022	Nomura	9/5/2022	2,000,336	(590,587)
USD (113,300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/5/2020; and pays 2.35% Fixed semi-annually from 25/8/2020	UBS	21/2/2020	(2,064,881)	(2,399,116)
USD (113,300,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.35% Fixed semi-annually from 25/8/2020; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/5/2020	UBS	21/2/2020	441,726	(144)
Total (USD underlying exposure - USD 4,145,322,779)				(15,747,336)	(100,663,526)

事後通告証券契約 2019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 (20,675,000)	Fannie Mae or Freddie Mac '2.5 9/19' 2.5% TBA	(20,938,307)	(0.22)
USD (202,791,000)	Fannie Mae or Freddie Mac '3 9/19' 3% TBA	(206,411,123)	(2.12)
USD (14,081,000)	Fannie Mae or Freddie Mac '3 9/19' 3% TBA	(14,434,196)	(0.15)
USD 831,300,000	Fannie Mae or Freddie Mac '3.5 10/19' 3.5% TBA	853,868,465	8.76
USD 172,896,000	Fannie Mae or Freddie Mac '3.5 9/19' 3.5% TBA	177,522,308	1.82
USD 36,000	Fannie Mae or Freddie Mac '3.5 9/19' 3.5% TBA	37,297	0.00
USD 607,800,000	Fannie Mae or Freddie Mac '4 10/19' 4% TBA	630,853,641	6.48
USD 271,560,000	Fannie Mae or Freddie Mac '4 9/19' 4% TBA	281,626,797	2.89
USD 143,300,000	Fannie Mae or Freddie Mac '4.5 10/19' 4.5% TBA	150,784,093	1.55
USD 167,726,050	Fannie Mae or Freddie Mac '4.5 9/19' 4.5% TBA	176,407,173	1.81
USD (94,877,000)	Ginnie Mae '3.5 9/19' 3.5% TBA	(98,455,267)	(1.01)
USD (63,251,000)	Ginnie Mae '3.5 10/19' 3.5% TBA	(65,582,141)	(0.67)
USD 146,520,000	Ginnie Mae '4.5 11/19' 4.5% TBA	153,050,462	1.57
USD 99,468,000	Ginnie Mae '4.5 10/19' 4.5% TBA	103,916,880	1.07
USD 105,423,000	Ginnie Mae '4.5 9/19' 4.5% TBA	110,187,619	1.13
Total TBA (USD underlying exposure - USD 3,044,075,769)		2,232,433,701	22.91

To Be Announced ("TBA") contracts are primarily classified by the country of incorporation of the issuer of the pass-through agency.

マネー・マーケット・マザーファンド

《第31期》決算日2020年5月20日

[計算期間：2019年11月21日～2020年5月20日]

「マネー・マーケット・マザーファンド」は、5月20日に第31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31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		債 組 入 比 率	債 先 物 比 率	純 資 産 額
		騰 落	中 率			
27期(2018年5月21日)	円		%	%	%	百万円
	10,184		0.0	—	—	1,269
28期(2018年11月20日)	10,183	△0.0		—	—	1,882
29期(2019年5月20日)	10,183	0.0		—	—	1,464
30期(2019年11月20日)	10,183	0.0		—	—	1,636
31期(2020年5月20日)	10,182	△0.0		—	—	1,218

(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		債 組 入 比 率	債 先 物 比 率	券 率
		騰 落	率			
(期 首)	円		%	%	%	%
2019年11月20日	10,183		—	—	—	—
11月末	10,183	0.0		—	—	—
12月末	10,183	0.0		—	—	—
2020年1月末	10,183	0.0		—	—	—
2月末	10,183	0.0		—	—	—
3月末	10,182	△0.0		—	—	—
4月末	10,182	△0.0		—	—	—
(期 末)						
2020年5月20日	10,182	△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。

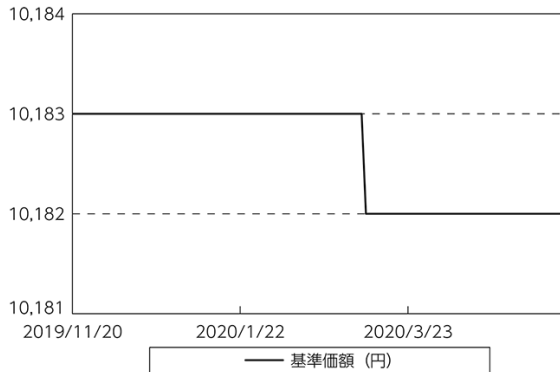
○運用経過

●当期中の基準価額等の推移について

◎基準価額の動き

基準価額は期首に比べ0.01%の下落となりました。

基準価額等の推移



●基準価額の主な変動要因

(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、2020年5月20日のコール・レートは-0.061%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めざした運用を行いました。

○今後の運用方針

- ・消費者物価の前年比は依然として2%を大きく下回っており、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・ローンおよびCP現先取引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

(2019年11月21日～2020年5月20日)

該当事項はございません。

○売買及び取引の状況

(2019年11月21日～2020年5月20日)

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		買付額	売付額
国内	コマーシャル・ペーパー	千円 138,499,925	千円 138,899,927

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2019年11月21日～2020年5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

(2020年5月20日現在)

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区分	当期末	
	評価額	比率
コマーシャル・ペーパー	千円 999,999	% 82.1

(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

(2020年5月20日現在)

項目	当期末	
	評価額	比率
その他有価証券	千円 999,999	% 82.1
コール・ローン等、その他	218,249	17.9
投資信託財産総額	1,218,248	100.0

○資産、負債、元本及び基準価額の状況 (2020年5月20日現在)

項 目	当 期 末
	円
(A) 資産	1,218,248,165
コール・ローン等	218,248,275
その他有価証券(評価額)	999,999,890
(B) 負債	648
未払解約金	244
未払利息	404
(C) 純資産総額(A－B)	1,218,247,517
元本	1,196,430,567
次期繰越損益金	21,816,950
(D) 受益権総口数	1,196,430,567口
1万口当たり基準価額(C/D)	10,182円

<注記事項>

- ①期首元本額 1,607,027,396円
期中追加設定元本額 383,379,179円
期中一部解約元本額 793,976,008円
また、1口当たり純資産額は、期末1.0182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 DC金利連動アロケーション型バランスファンド	369,410,948円
MUAMトピックスリスクコントロール(10%)インデックスファンド(FOF s用)(適格機関投資家限定)	185,063,976円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<マネーボールファンド>	79,936,815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<マネーボールファンド>	75,057,997円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<マネーボールファンドA>	41,587,343円
三菱UFJ ターゲット・イヤー・ファンド2030(確定拠出年金)	40,467,267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<世界通貨分散コース>(毎月分配型)	20,075,917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)	16,341,949円
ビムコ・インカム・ストラテジー・ファンド<為替ヘッジなし>(年2回決算型)	15,671,669円
ビムコ・エマージング・ボンド・オープン Bコース(為替ヘッジあり)	14,313,901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)	11,916,657円
ビムコ・グローバル・ハイイールド・ファンド(毎月分配型)	11,784,347円
三菱UFJ J/AMP オーストラリアREITファンド<Wプレミアム>(毎月決算型)	11,293,333円
ビムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり>(年2回決算型)	10,781,250円
ビムコ・エマージング・ボンド・オープン Aコース(為替ヘッジなし)	10,766,608円
PIMCO ニューワールド円インカムファンド(毎月分配型)	10,715,809円
マネーボールファンド(FOF s用)(適格機関投資家限定)	9,902,808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
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)	9,828,976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)	9,387,547円
三菱UFJ J/ビムコ トータル・リターン・ファンド<為替ヘッジなし>(毎月決算型)	8,859,081円
MUAMトピックスリスクコントロール(5%)インデックスファンド(FOF s用)(適格機関投資家限定)	8,806,711円
PIMCO インカム戦略ファンド<円インカム>(毎月分配型)	8,478,079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)	8,124,755円
PIMCO インカム戦略ファンド<米ドルインカム>(毎月分配型)	8,067,104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
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)	6,879,079円
欧州ハイイールド債券ファンド(為替ヘッジなし)	6,643,326円
欧州ハイイールド債券ファンド(為替ヘッジあり)	6,336,371円

○損益の状況 (2019年11月21日～2020年5月20日)

項 目	当 期
	円
(A) 配当等収益	△ 25,344
受取利息	4,494
支払利息	△ 29,838
(B) 当期損益金(A)	△ 25,344
(C) 前期繰越損益金	29,362,496
(D) 追加信託差損益金	6,993,681
(E) 解約差損益金	△14,513,883
(F) 計(B+C+D+E)	21,816,950
次期繰越損益金(F)	21,816,950

(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。

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)	6,324,266円
三菱UFJ / AMP オーストラリア・ハイインカム債券ファンド 豪ドル円プレミアム (毎月決算型)	5,899,118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
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<ロシアルーブルコース> (毎月分配型)	5,114,733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)	5,056,177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
スマート・プロテクター90 (限定追加型) 2016-12	4,349,768円
PIMCO インカム戦略ファンド<円インカム> (年2回分配型)	4,145,749円
ビムコ・インカム・ストラテジー・ファンド<為替ヘッジなし> (毎月決算型)	3,899,063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
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)	3,683,862円
米国バンクロン・オープン<為替ヘッジあり> (毎月決算型)	3,545,187円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<ブラジルリアルコース> (毎月分配型)	3,517,041円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<トルコリラコース> (毎月分配型)	3,511,426円
米国バンクロン・オープン<為替ヘッジなし> (年1回決算型)	3,377,211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
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)	3,308,438円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<円コース> (毎月分配型)	3,156,977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)	3,078,471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)	3,063,931円
米国バンクロン・オープン<為替ヘッジあり> (年1回決算型)	2,990,177円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<米ドルコース> (年2回分配型)	2,664,317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
米国バンクロンファンド<為替ヘッジあり> (毎月分配型)	2,542,269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)	2,308,140円
三菱UFJ 新興国通貨建て債券ファンド (毎月決算型)	2,280,337円
ビムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり> (毎月決算型)	2,259,287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 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)	2,016,707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)	1,936,118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 / 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)	1,609,969円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<円コース> (年2回分配型)	1,528,278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)	1,513,806円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	1,491,640円
PIMCO ニューワールド米ドルインカムファンド (毎月分配型)	1,378,553円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<マネーボールファンドB>	1,355,335円
三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<ブラジルリアルコース> (毎月分配型)	1,193,379円
三菱UFJ 米国バンクロンファンド 米ドル円プレミアム (年2回分配型)	1,171,788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)	1,038,788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)	1,033,322円
ビクテ・グローバル・インカム株式オープン 通貨選択シリーズ<マネーボールファンド>	1,027,136円
三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<マネーボールファンド>	990,662円
スマート・プロテクター90オープン	981,933円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<メキシコペソコース> (毎月分配型)	845,131円
PIMCO 米国バンクロンファンド<米ドルインカム> (毎月分配型)	796,426円
ビクテ・グローバル・インカム株式オープン 通貨選択シリーズ<ブラジルリアルコース> (毎月分配型)	792,001円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<トルコリラコース> (年2回分配型)	734,038円
ビクテ・グローバル・インカム株式オープン 通貨選択シリーズ<豪ドルコース> (毎月分配型)	667,045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)	642,729円
三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	640,555円
PIMCO 米国バンクロンファンド<世界通貨分散コース> (毎月分配型)	564,702円
三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<円コース> (毎月分配型)	521,466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 米国リートファンドA<為替ヘッジあり> (毎月決算型)	491,836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)	491,449円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<ブラジルリアルコース> (年2回分配型)	490,224円
三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<ユーロコース> (毎月分配型)	379,197円
ビクテ・グローバル・インカム株式オープン 通貨選択シリーズ<円コース> (毎月分配型)	358,088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)	354,513円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<ロシアルーブルコース> (年2回分配型)	345,928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)	305,382円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<メキシコペソコース> (年2回分配型)	284,008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
PIMCO 米国バンクローンファンド<米ドルインカム> (年2回分配型)	266,153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> (年2回分配型)	215,434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
ビクテ・グローバル・インカム株式オープン 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)	167,632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)	138,394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)	132,542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)	123,415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
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
PIMCO 米国バンクローンファンド<世界通貨分散コース> (年2回分配型)	89,371円
三菱UFJ 欧州ハイイールド債券ファンド 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)	88,852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
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)	82,770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)	69,757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 米国バンクローンファンド<円インカム> (毎月分配型)	50,073円
テンブルトン新興国小型株ファンド	49,097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)	30,649円
PIMCO 米国バンクローンファンド<円インカム> (年2回分配型)	30,438円
ビクテ・グローバル・インカム株式オープン 通貨選択シリーズ<トルコリラコース> (毎月分配型)	19,658円
ビクテ・グローバル・インカム株式オープン 通貨選択シリーズ<米ドルコース> (毎月分配型)	19,658円
ビクテ・グローバル・インカム株式オープン 通貨選択シリーズ<メキシコペソコース> (毎月分配型)	19,658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)	10,814円
バリュー・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・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<為替ヘッジなし> (毎月決算型)	9,829円
ペイリー・ギフォード インパクト投資ファンド	9,821円
ペイリー・ギフォード世界長期成長株ファンド	9,821円
<DC>ペイリー・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<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
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<成長重視型> (分配抑制コース)	9,820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
グローバル・インカム・フルコース (為替ヘッジなし)	983円
合計	1,196,430,567円