

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・円建て）への投資を通じて、主として日本を含む世界各国（新興国を含みます。）の幅広い種類の債券やそれらの派生商品等に投資を行います。また、証券投資信託であるマネー・マーケット・マザーファンドの投資信託証券へも投資します。外国投資法人の投資信託証券への投資は高位を維持することを基本とします。実質組入外貨建資産については、原則として為替ヘッジを行いません。	
主要運用対象	グローバル・インカム・フルコース （為替ヘッジなし）	ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンド・クラスⅠシェアーズ・ディストリビューティングシェア・円建ておよびマネー・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・クラスⅠシェアーズ・ディストリビューティングシェア・円建て	世界各国の様々な通貨建ての幅広い種類の債券やそれらの派生商品等を主要投資対象とします。
	マネー・マーケット・マザーファンド	わが国の公社債等を主要投資対象とします。外貨建資産への投資は行いません。
主な組入制限	投資信託証券への投資割合に制限を設けません。外貨建資産への直接投資は行いません。	
分配方針	経費等控除後の配当等収益および売買益（評価益を含みます。）等の全額を分配対象額とし、分配金額は、基準価額水準、市況動向等を勘案して委託会社が決定します。ただし、分配対象収益が少額の場合には分配を行わないことがあります。	

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

運用報告書（全体版）

グローバル・インカム・フルコース （為替ヘッジなし）

第4期（決算日：2020年12月21日）

受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。

さて、お手持ちの「グローバル・インカム・フルコース（為替ヘッジなし）」は、去る12月21日に第4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 分 達 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)	9,945	0	△0.6	—	—	98.9	10
2期(2019年12月20日)	10,223	30	3.1	—	—	99.3	15
3期(2020年6月22日)	10,075	0	△1.4	—	—	101.7	36
4期(2020年12月21日)	10,130	110	1.6	—	—	100.1	53

(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
(期 首)	円	%	%	%	%
2020年6月22日	10,075	—	—	—	101.7
6月末	10,142	0.7	—	—	98.5
7月末	10,080	0.0	—	—	99.1
8月末	10,178	1.0	—	—	99.1
9月末	10,179	1.0	—	—	99.5
10月末	10,079	0.0	—	—	99.0
11月末	10,244	1.7	—	—	99.0
(期 末)					
2020年12月21日	10,240	1.6	—	—	100.1

(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4期：2020年6月23日～2020年12月21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4期首	10,075円
第4期末	10,130円
既払分配金	110円
騰落率	1.6%

（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1.6%（分配金再投資ベース）の上昇となりました。

> 基準価額の主な変動要因

上昇要因

新興国債券や高利回り社債などへの積極姿勢や債券の利子収入を獲得したことなど

下落要因

米国国債などへの積極姿勢や米ドルが円に対して下落したことなど

第4期：2020年6月23日～2020年12月21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場や新興国債券市況、高利回り社債市況が堅調となりました。

新型コロナウイルスの感染拡大による都市封鎖（ロックダウン）からの経済活動の再開等により、主要国で経済指標が改善したことなどから米国金利は上昇しました。その後、新型コロナウイルスの感染再拡大が見られるものの、緩和的な金融政策や原油価格の持ち直しなどを受けて投資適格社債が堅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場は当期を通じて見ると堅調に推移しました。また、主要国の緩和的な金融政策等を背景に市場参加者のリスク回避姿勢が後退し、新興国債券市況や高利回り社債市況が堅調となりました。

▶ 為替市況

米ドルが円に対して軟調に推移しました。

当期は米連邦準備制度理事会（F R B）による緩和的な金融政策の実施や低金利環境の長期化観測の強まり、欧米などでの新型コロナウイルスの感染再拡大に対する市場参加者の懸念の高まりなどを受けて米ドルが円に対して軟調に推移しました。

▶ 国内短期金融市場

無担保コール翌日物金利は0%を下回る水準で推移しました。

当期の短期金融市場をみると、日銀は長短金利を操作目標として金融市場調整を行いました。コール・レート（無担保・翌日物）はマイナス圏で推移し、足下のコール・レートは-0.022%となりました。

▶ 当該投資信託のポートフォリオについて

▶ グローバル・インカム・フルコース （為替ヘッジなし）

投資対象ファンドであるブラックロック・グローバル・ファンズーフィクスド・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・円建てへの投資を通じて、日本を含む世界各国（新興国を含みます。以下同じ）の幅広い種類の債券やそれらの派生商品等に分散投資を行い、主として中長期的な値上がり益の獲得及び利子収益の確保をめざす運用を行いました。また、マネー・マーケット・マザーファンド投資信託証券を一部組み入れた運用を行いました。

▶ ブラックロック・グローバル・ファンズーフィクスド・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・円建て

日本を含む世界各国の幅広い種類の債券やそれらの派生商品等に分散投資を行いました。

金利戦略

米国では、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ました。また、一部の新興国債券に対しても選択的に投資を行いました。

なお、2020年9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5.48%、フレディ・マックは1.19%、ファニーメイ、フレディ・マックが統一プラットフォームで発行するモーゲージ証券であるUMBSの一部取引で-2.66%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4期
	2020年6月23日～2020年12月21日
当期分配金（対基準価額比率）	110（1.074％）
当期の収益	60
当期の収益以外	49
翌期繰越分配対象額	348

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

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

今後の運用方針（作成対象期間末での見解です。）

▶ グローバル・インカム・フルコース （為替ヘッジなし）

投資対象ファンドへの投資を通じて、日本を含む世界各国の幅広い種類の債券やそれらの派生商品等に分散投資を行い、主として中長期的な値上がり益の獲得及び利子収益の確保をめざす運用を行います。また、マネー・マーケット・マザーファンド投資信託証券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ト・インカム・グローバル・オポチュニティーズファンドークラスIシェアーズ・ディストリビューティングシェア・円建て

米国や欧州の高利回り社債市場には投資機会があると考えている他、証券化商品や新興国の債券についても選択的に投資を行う方針です。

米国国債に関しては、財政刺激策による財政赤字の拡大や米国国債利回りの上昇の可能性があると見ているものの、市場参加者のリスク回避的な姿勢が強まり、金融市場の価格変動性（ボラティリティ）が高まる局面への備えとして、一定程度の保有を継続する方針です。

▶ 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。

2020年6月23日～2020年12月21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	0.314	(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)	(0.219)	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	0.315	

期中の平均基準価額は、10,199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。

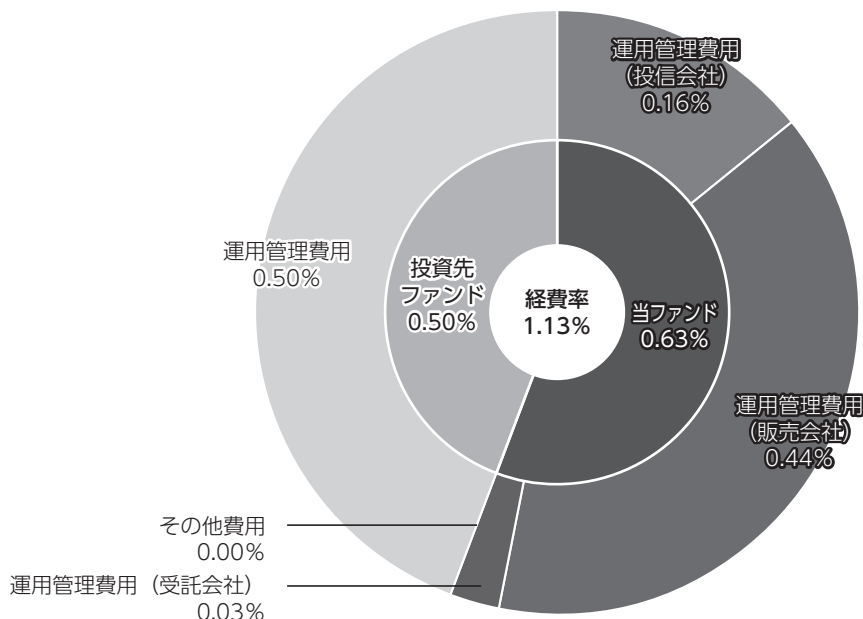
(注) 当該投資信託証券の直近の計算期末時点における「1万口当たりの費用明細」が取得できるものについては「組入れ上位ファンドの概要」に表示することとしております。

(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1.13%**です。



経費率 (①+②)	(%)	1.13
①当ファンドの費用の比率	(%)	0.63
②投資先ファンドの運用管理費用の比率	(%)	0.50

(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

(2020年6月23日～2020年12月21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・円建て	15	16,498	0.2305	248

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2020年6月23日～2020年12月21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

(2020年6月23日～2020年12月21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12月21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
		千口	千口	千円	%
ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンドークラスⅠシェアーズ・ディストリビューティングシェア・円建て		34	49	53,332	100.1
合 計		34	49	53,332	100.1

(注) 比率はグローバル・インカム・フルコース（為替ヘッジなし）の純資産総額に対する比率。

親投資信託残高

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

○投資信託財産の構成

(2020年12月21日現在)

項 目	当 期 末	
	評 価 額	比 率
投資証券	千円 53,332	% 98.1
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	1,031	1.9
投資信託財産総額	54,364	100.0

○資産、負債、元本及び基準価額の状況（2020年12月21日現在）

項 目	当 期 末
	円
(A) 資産	54,364,168
コール・ローン等	1,030,724
投資証券(評価額)	53,332,444
マネー・マーケット・マザーファンド(評価額)	1,000
(B) 負債	1,073,065
未払金	359,602
未払収益分配金	578,679
未払信託報酬	134,244
その他未払費用	540
(C) 純資産総額(A－B)	53,291,103
元本	52,607,269
次期繰越損益金	683,834
(D) 受益権総口数	52,607,269口
1万口当たり基準価額(C／D)	10,130円

<注記事項>

- ①期首元本額 35,816,841円
 期中追加設定元本額 17,259,451円
 期中一部解約元本額 469,023円
 また、1口当たり純資産額は、期末10,130円です。

②分配金の計算過程

項 目	2020年6月23日～ 2020年12月21日
費用控除後の配当等収益額	317,536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	1,572,557円
分配準備積立金額	523,493円
当ファンドの分配対象収益額	2,413,586円
1万口当たり収益分配対象額	458円
1万口当たり分配金額	110円
収益分配金金額	578,679円

○損益の状況（2020年6月23日～2020年12月21日）

項 目	当 期
	円
(A) 配当等収益	385,251
受取配当金	385,270
受取利息	1
支払利息	△ 20
(B) 有価証券売買損益	381,537
売買益	386,457
売買損	△ 4,920
(C) 信託報酬等	△ 134,784
(D) 当期損益金(A＋B＋C)	632,004
(E) 前期繰越損益金	41,486
(F) 追加信託差損益金	589,023
(配当等相当額)	(1,572,557)
(売買損益相当額)	(△ 983,534)
(G) 計(D＋E＋F)	1,262,513
(H) 収益分配金	△ 578,679
次期繰越損益金(G＋H)	683,834
追加信託差損益金	589,023
(配当等相当額)	(1,572,557)
(売買損益相当額)	(△ 983,534)
分配準備積立金	262,350
繰越損益金	△ 167,539

- (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）	110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12月21日現在の基準価額に基づいて、みなさまの口座に繰り入れて再投資いたしました。

◆課税上の取り扱い

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

※法人受益者に対する課税は異なります。

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

※税法が改正された場合等には、上記内容が変更になることがあります。

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

*三菱UFJ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・円建て
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、為替ヘッジを行いません。
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 2020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 2020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	9,742,532,405
収益	
預金利息	7,825,443
債券利息、源泉徴収税控除後	306,009,214
スワップ利息	73,802,704
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	-
短期金融商品による利息	8,948
集団投資スキームによる収益、源泉徴収税控除後	262,055
配当金、源泉徴収税控除後	425,254
差金決済契約配当金、源泉徴収税控除後	83,763
有価証券貸付による収益	973,705
投資運用報酬割戻	-
収益合計	389,391,086
費用	
預金支払利息	-
差金決済契約に係る支払利息	-
スワップ利息	86,440,962
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	-
年間サービス料	6,961,256
保管および預託報酬	2,140,943
販売報酬	4,244,352
税金	2,191,858
投資運用報酬	38,758,965
投資運用報酬の免除	-
費用合計	140,738,336

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	248,652,750
実現純評価益／（損）：	
投資有価証券	89,088,465
事後通告証券契約	78,171,014
差金決済取引	(5,186,874)
上場先物取引	(35,782,975)
オプション／スワップション契約	118,666,658
スワップ取引	606,772
先渡為替予約	(13,652,900)
その他の取引に係る外国通貨	13,387,398
当期実現純評価損益	245,297,558
未実現評価益／（損）の純変動額：	
投資有価証券	50,317,018
事後通告証券契約	(1,600,712)
差金決済取引	(77,598)
上場先物取引	(12,235,226)
オプション／スワップション契約	25,244,876
スワップ取引	3,332,270
先渡為替予約	46,599,374
その他の取引に係る外国通貨	1,337,294
当期末実現評価益／（損）の純変動	112,917,296
運用による純資産の増加／（減少）	606,867,604
資産の変動	
投資証券発行による正味受取額	2,778,096,685
投資証券買戻しによる正味支払額	(3,344,021,415)
資産の変動による純資産の増加	(565,924,730)
配当額	(36,535,947)
為替調整	-
期末純資産	9,746,939,332

(2) 投資有価証券明細表 2020年8月31日現在

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

保有高 銘柄	時価 (米ドル)	純資産比率 (%)	保有高 銘柄	時価 (米ドル)	純資産比率 (%)
公認の証券取引所に上場されているまたはその他の規制市場で取引されている譲渡可能な有価証券および短期金融商品			16,474 NXP Semiconductors NV	2,067,157	0.02
			35,400 STMicroelectronics NV	1,062,274	0.01
			38,009 Unilever NV	2,219,476	0.02
				15,793,766	0.16
FUNDS			Spain		
United States			27,329 Banco Santander SA (Pref)	641,138	0.00
11,100 SPDR S&P 500 ETF Trust - ETF	3,885,555	0.04	167,496 Telefonica SA	668,026	0.01
Total Funds	3,885,555	0.04		1,309,164	0.01
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS			Sweden		
Bermuda			457,774 Volvo AB	8,828,819	0.09
19,600 Marvell Technology Group Ltd	747,740	0.01	Switzerland		
Brazil			5,026 Roche Holding AG	1,740,084	0.02
296,599 JBS SA	1,215,849	0.01	Taiwan		
57,193 Oi SA ADR	85,790	0.00	150,866 Taiwan Semiconductor Manufacturing Co Ltd ADR	11,922,940	0.12
	1,301,639	0.01	United Kingdom		
Canada			84,303 Arrow Global Group Plc	128,247	0.00
350,962 Largo Resources Ltd	290,308	0.00	1,946,418 New Look	38,892	0.00
75,340 Lions Gate Entertainment Corp*	723,264	0.01		167,139	0.00
5,883 Norbord Inc	207,905	0.00	United States		
99,749 Northern Graphite Corp (Unit)	19,482	0.00	5,008 2020 Cash Mandatory Exchangeable Trust (Pref)	5,483,510	0.06
	1,240,959	0.01	1,500 Adobe Inc	768,015	0.01
Cayman Islands			23,754 Alaska Air Group Inc	948,497	0.01
300,850 Dragoneer Growth Opportunities Corp	3,745,582	0.04	400 Alphabet Inc	657,296	0.01
4,829 KE Holdings Inc ADR	240,339	0.00	37,720 Allice USA Inc	1,039,940	0.01
147,094 Vantage Drilling Co	518	0.00	200 Amazon.com Inc	686,280	0.01
1,826,000 WH Group Ltd	1,576,239	0.02	5,305 Amgen Inc	1,337,497	0.01
	5,562,678	0.06	6,285 Analog Devices Inc	739,179	0.01
France			59,380 Apple Inc	7,605,984	0.08
18,390 Arkema SA	2,046,817	0.02	80,136 Applied Materials Inc	4,952,405	0.05
13,675 EssilorLuxottica SA	1,840,566	0.02	122,852 Bank of America Corp	3,180,638	0.03
4,043 LVMH Moet Hennessy Louis Vuitton SE	1,904,927	0.02	29,987 Beazer Homes USA Inc*	369,440	0.00
17,300 Safran SA	2,048,474	0.02	18,513 Bristow Group Inc	379,887	0.00
17,482 Sanofi	1,761,647	0.02	11,833 Broadcom Inc	4,091,378	0.04
	9,602,431	0.10	23,706 Caesars Entertainment Inc	1,125,324	0.01
Germany			9,200 Capital One Financial Corp	645,748	0.01
6,576 adidas AG	2,006,249	0.02	39,940 Century Communities Inc*	1,453,816	0.01
104,894 Deutsche Telekom AG	1,859,054	0.02	1,100 Charter Communications Inc	681,296	0.01
17,936 Infineon Technologies AG	495,649	0.01	81,206 Citigroup Inc	4,176,019	0.04
13,112 Siemens AG	1,823,747	0.02	8,220 Deckers Outdoor Corp	1,712,555	0.02
	6,184,699	0.07	105,606 Delta Air Lines Inc	3,317,084	0.03
Italy			66,913 East Resources Acquisition Co	666,453	0.01
76 Enel SpA*	688	0.00	2,400 Facebook Inc 'A'	703,320	0.01
259,910 Snam SpA	1,343,180	0.01	87,600 Federal Home Loan Mortgage Corp (Pref)	809,424	0.01
560,285 Telecom Italia SpA/Milano	266,694	0.00	87,600 Federal National Mortgage Association (Pref)	810,300	0.01
528,431 UniCredit SpA	5,252,479	0.06	29,677 Forestar Group Inc*	535,670	0.01
	6,863,041	0.07	10,002 HCA Healthcare Inc	1,362,372	0.01
Jersey			12,427 Home Depot Inc/The	3,532,375	0.04
23,104 Aptiv Plc	1,992,258	0.02	1,400 Humana Inc	573,006	0.01
Luxembourg			9,200 Intel Corp	465,244	0.00
40,058 ArcelorMittal SA (Pref)	1,309,897	0.01	2,621 Intuitive Surgical Inc	1,895,612	0.02
Netherlands			23,800 Johnson & Johnson	3,643,066	0.04
1,142 Adyen NV	1,921,152	0.02	27,242 JPMorgan Chase & Co	2,760,840	0.03
19,529 Akzo Nobel NV	1,923,900	0.02	1,900 Mastercard Inc	689,187	0.01
26,803 Alice Europe NV	120,037	0.00	14,964 Microchip Technology Inc*	1,637,810	0.02
4,698 ASML Holding NV	1,758,842	0.02	24,833 Micron Technology Inc	1,125,680	0.01
371,411 ING Groep NV	3,062,273	0.03	94,500 Morgan Stanley	4,954,635	0.05
34,951 Koninklijke Philips NV	1,658,655	0.02	7,870 Morgan Stanley (Pref)	228,230	0.00
			13,996 NVIDIA Corp	7,347,060	0.07
			3,800 PayPal Holdings Inc	771,438	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 (%)
1,500	ServiceNow Inc.	731,760	0.01		Austria		
135,166	Simply Good Foods Co/The*	3,381,853	0.03	EUR 600,000	ams AG 5/3/2025 (Zero Coupon)	505,439	0.01
50,476	Southwest Airlines Co	1,934,240	0.02	USD 1,200,000	ams AG 0.875% 28/9/2022	1,083,816	0.01
96,040	Starbucks Corp	8,124,024	0.08	EUR 2,311,000	ams AG 6% 31/7/2025	2,839,473	0.03
91,911	Target Hospitality Corp*	138,786	0.00	EUR 2,308,000	ams AG 6% 31/7/2025	2,835,787	0.03
6,596	Target Hospitality Corp (Wts 15/3/2024)	469	0.00	USD 1,100,000	ams AG '144A' 7% 31/7/2025	1,149,500	0.01
167,842	Taylor Morrison Home Corp 'A'	3,976,177	0.04	EUR 1,200,000	BAWAG Group AG FRN 14/5/2025 (Perpetual)	1,424,055	0.02
37,744	Texas Instruments Inc	5,369,839	0.05	EUR 2,600,000	BAWAG Group AG FRN 26/3/2029	3,159,101	0.03
16,600	Uber Technologies Inc	557,428	0.01	EUR 2,300,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG 0.375% 3/9/2027	2,579,979	0.03
2,000	UnitedHealth Group Inc	631,600	0.01	USD 3,051,000	BRF GmbH '144A' 4.35% 29/9/2026	3,139,670	0.03
17,300	US Bancorp	633,872	0.01	USD 275,000	BRF GmbH 4.35% 29/9/2026	282,992	0.00
68,701	Verizon Communications Inc	4,079,465	0.04	EUR 1,000,000	Erste Group Bank AG FRN 15/10/2021 (Perpetual)	1,276,164	0.01
20,800	Visa Inc 'A'	4,452,240	0.05	EUR 600,000	Erste Group Bank AG FRN 15/4/2024 (Perpetual)*	765,698	0.01
91,273	Vistra Corp	1,767,045	0.02	USD 255,000	JBS Investments II GmbH '144A' 5.75% 15/1/2028	269,754	0.00
11,866	Walmart Inc	1,623,269	0.02	USD 1,211,000	JBS Investments II GmbH '144A' 7% 15/1/2026	1,312,028	0.01
1,908	Walt Disney Co/The	255,405	0.00	EUR 2,690,000	Mondi Finance Europe GmbH 2.375% 1/4/2028	3,561,885	0.04
59,963	Western Digital Corp	2,278,594	0.02	EUR 1,675,000	Republic of Austria Government Bond '144A' 0.85% 30/6/2120	2,187,317	0.02
43,484	Wynn Resorts Ltd	3,898,341	0.04	USD 272,000	Suzano Austria GmbH 5.75% 14/7/2026*	310,930	0.00
60,311	Xilinx Inc	6,274,756	0.06			28,683,588	0.29
		129,972,673	1.34		Bahamas		
Total Common / Preferred Stocks (Shares) & Warrants				EUR 1,486,000	Intercorp Peru Ltd '144A' 3.875% 15/8/2029	1,462,781	0.01
					Bahrain		
BONDS				USD 1,591,000	Bahrain Government International Bond 5.625% 30/9/2031	1,664,335	0.02
	Albania			USD 441,000	Bahrain Government International Bond 6.75% 20/9/2029	499,364	0.00
EUR 6,533,000	Albania Government International Bond 3.5% 16/6/2027	8,035,440	0.08	USD 749,000	Bahrain Government International Bond 7% 26/1/2026	857,020	0.01
	Argentina			USD 3,217,000	Bahrain Government International Bond 7.375% 14/5/2030	3,761,377	0.04
USD 3,706,000	Argentine Republic Government International Bond (Restricted) 5.875% 11/1/2028	1,658,435	0.02	USD 851,000	CBB International Sukuk Co 7 SPC 6.875% 5/10/2025	964,821	0.01
USD 4,929,000	Argentine Republic Government International Bond (Restricted) 6.875% 22/4/2021	2,412,900	0.02			7,746,917	0.08
USD 5,971,000	Generacion Mediterranea SA / Generacion Frias SA / Central Termica Roca SA '144A' 9.625% 27/7/2023	4,026,693	0.04		Belgium		
USD 794,000	Genneia SA '144A' 8.75% 20/1/2022	724,773	0.01	EUR 2,300,000	Solvay SA FRN 2/12/2025 (Perpetual)	2,736,297	0.03
USD 1,769,000	YPF SA 7% 15/12/2047	1,186,888	0.01		Bermuda		
USD 683,000	YPF SA 8.5% 28/7/2025	555,471	0.01	USD 706,742	China Shuifa Singyes Energy Holdings Ltd 6% 19/12/2022	647,202	0.01
USD 915,000	YPF SA '144A' 8.75% 4/4/2024	793,477	0.01	USD 796,000	Credicorp Ltd '144A' 2.75% 17/6/2025	814,905	0.01
		11,358,637	0.12	USD 224,851	Digicel Group 0.5 Ltd '144A' 7% 17/9/2020 (Perpetual)	29,231	0.00
	Australia			USD 1,357,594	Digicel Group 0.5 Ltd '144A' 8% 1/4/2025*	488,734	0.01
AUD 31,380,000	Australia Government Bond 1.75% 21/6/2051	22,088,171	0.23	USD 553,557	Digicel International Finance Ltd / Digicel Holdings Bermuda Ltd '144A' 8% 31/12/2026	434,542	0.00
USD 195,000	FMG Resources August 2006 Pty Ltd '144A' 4.5% 15/9/2027	210,930	0.00				
USD 858,000	FMG Resources August 2006 Pty Ltd '144A' 4.75% 15/5/2022	888,867	0.01				
USD 578,000	FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/3/2023	610,989	0.01				
USD 862,000	FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024	936,438	0.01				
USD 187,500	Linc Energy Ltd (Defaulted) 10/4/2018 (Zero Coupon)	5,625	0.00				
USD 3,640,000	Pacific National Finance Pty Ltd 4.75% 22/3/2028	3,848,135	0.04				
USD 777,000	QBE Insurance Group Ltd FRN 17/6/2046	858,231	0.01				
USD 3,800,000	Santos Finance Ltd 5.25% 13/3/2029	4,230,444	0.04				
		33,677,830	0.35				

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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 1,386,646	Digicel International Finance Ltd / Digicel Holdings Bermuda Ltd '144A' 8.75% 25/5/2024	1,405,712	0.01	EUR 2,500,000	British Virgin Islands ANLLIAN Capital Ltd 5/2/2025 (Zero Coupon)	2,866,150	0.03
USD 702,345	Digicel International Finance Ltd / Digicel Holdings Bermuda Ltd '144A' 13% 31/12/2025	640,890	0.01	USD 748,000	Baoxin Auto Finance I Ltd FRN 30/10/2020 (Perpetual)	569,882	0.01
USD 369,000	Digicel Ltd '144A' 6.75% 1/3/2023	243,540	0.00	USD 2,235,000	Beijing Environment Bvi Co Ltd 5.3% 18/10/2021	2,288,305	0.02
USD 200,000	Geopark Ltd '144A' 5.5% 17/1/2027	180,502	0.00	USD 1,315,000	Bi Hai Co Ltd 6.25% 5/3/2022	1,356,164	0.01
USD 579,000	Geopark Ltd '144A' 6.5% 21/9/2024	561,178	0.01	USD 5,005,000	CCTI 2017 Ltd 3.625% 8/8/2022	5,097,280	0.05
USD 300,000	Hopson Development Holdings Ltd 7.5% 27/6/2022	304,500	0.00	USD 345,000	Central American Bottling Corp 5.75% 31/1/2027	366,563	0.00
USD 408,000	Inkia Energy Ltd 5.875% 9/11/2027	432,799	0.00	USD 2,365,000	Central American Bottling Corp (Restricted) '144A' 5.75% 31/1/2027	2,518,725	0.03
USD 470,000	Inkia Energy Ltd '144A' 5.875% 9/11/2027	498,567	0.01	HKD 15,000,000	China Conch Venture Holdings International Ltd 5/9/2023 (Zero Coupon)	2,116,044	0.02
USD 4,100,000	Luye Pharma Group Ltd 1.5% 9/7/2024	3,970,850	0.04	USD 4,390,000	China Huadian Overseas Development 2018 Ltd FRN 23/6/2025 (Perpetual)	4,510,725	0.05
USD 478,000	NCL Corp Ltd '144A' 3.625% 15/12/2024	329,521	0.00	USD 1,630,000	Chinalco Capital Holdings Ltd FRN 11/9/2024 (Perpetual)*	1,670,750	0.02
USD 953,000	Ooredoo International Finance Ltd 5% 19/10/2025	1,123,200	0.01	USD 3,200,000	Chinalco Capital Holdings Ltd 4.25% 21/4/2022	3,266,000	0.03
HKD 4,062,966	REXLot Holdings Ltd (Restricted) (Defaulted) 4.5% 17/4/2019	91,744	0.00	USD 2,795,000	Coastal Emerald Ltd FRN 1/8/2024 (Perpetual)*	2,877,103	0.03
HKD 348,254	REXLot Holdings Ltd (Defaulted) 6% 28/4/2017	14,980	0.00	USD 1,540,000	Coastal Emerald Ltd 3.95% 1/8/2022*	1,560,451	0.02
		12,212,597	0.12	USD 1,600,000	CP Foods Capital Ltd 0.5% 18/6/2025	1,674,000	0.02
	Brazil			USD 1,600,000	Easy Tactic Ltd 8.625% 27/2/2024*	1,436,000	0.02
USD 702,000	Banco Bradesco SA/Cayman Islands '144A' 3.2% 27/1/2025	718,673	0.01	USD 200,000	Easy Tactic Ltd 9.125% 28/7/2022	190,500	0.00
USD 1,369,000	Banco do Brasil SA/Cayman '144A' 5.375% 15/1/2021	1,386,540	0.01	USD 200,000	ENN Clean Energy International Investment Ltd 7.5% 27/2/2021	203,125	0.00
USD 1,459,000	Banco do Brasil SA/Cayman '144A' 5.875% 26/1/2022	1,530,582	0.02	USD 2,260,000	Franshion Brilliant Ltd 4.25% 23/7/2029	2,341,058	0.02
USD 2,838,000	Banco Votorantim SA '144A' 4% 24/9/2022	2,925,357	0.03	USD 859,000	Gold Fields Orogen Holdings BVI Ltd '144A' 5.125% 15/5/2024*	948,792	0.01
USD 4,056,000	Brazilian Government International Bond 4.625% 13/1/2028	4,484,699	0.05	USD 200,000	Greenland Global Investment Ltd 7.25% 12/3/2022	205,250	0.00
USD 300,000	Brazilian Government International Bond 4.875% 22/1/2021	305,110	0.00	USD 1,535,000	Guojing Capital BVI Ltd 3.95% 11/12/2022	1,581,549	0.02
USD 814,000	BRF SA 4.875% 24/1/2030	847,323	0.01	USD 2,400,000	Hopson Capital International Group Co Ltd 6% 17/2/2021	2,397,000	0.02
USD 4,446,000	Centrais Eletricas Brasileiras SA '144A' 3.625% 4/2/2025	4,463,367	0.05	USD 5,190,000	Huarong Finance 2019 Co Ltd 3.25% 13/1/2024	5,406,912	0.06
USD 838,000	Centrais Eletricas Brasileiras SA '144A' 4.625% 4/2/2030	854,105	0.01	USD 3,710,000	Huarong Finance 2019 Co Ltd 3.875% 13/11/2029	3,967,244	0.04
USD 410,000	Centrais Eletricas Brasileiras SA '144A' 5.75% 27/10/2021	426,080	0.00	USD 4,036,000	Huarong Finance 2019 Co Ltd 4.5% 29/5/2029	4,507,852	0.05
USD 1,468,000	Itau Unibanco Holding SA/ Cayman Island '144A' FRN 12/12/2022 (Perpetual)	1,434,282	0.01	USD 3,430,000	Huarong Finance II Co Ltd 5% 19/11/2025	3,868,611	0.04
USD 5,010,000	Itau Unibanco Holding SA/ Cayman Island '144A' 2.9% 24/1/2023	5,072,625	0.05	USD 1,853,000	Knight Castle Investments Ltd 7.99% 23/1/2021	1,469,429	0.02
USD 2,967,000	Itau Unibanco Holding SA/ Cayman Island '144A' 3.25% 24/1/2025	3,042,102	0.03	USD 1,545,000	New Lion Bridge Co Ltd 9.75% 10/10/2020	1,531,481	0.02
USD 426,000	Itau Unibanco Holding SA/ Cayman Island '144A' 5.125% 13/5/2023	453,357	0.00	USD 2,970,000	NWD MTN Ltd 4.125% 18/7/2029	3,008,264	0.03
USD 4,858,000	OI SA 10% 27/7/2025	4,643,185	0.05	USD 2,218,000	Prime Bloom Holdings Ltd 6.95% 5/7/2022	746,168	0.01
USD 1,556,000	Votorantim SA '144A' 6.75% 5/4/2021	1,604,625	0.02	USD 630,000	RKPF Overseas 2019 A Ltd 6% 4/9/2025	635,556	0.01
		34,192,012	0.35	USD 300,000	RKPF Overseas 2019 A Ltd 7.875% 1/2/2023	317,250	0.00
				USD 1,959,000	Rock International Investment Inc (Defaulted) 6.625% 27/3/2020	924,599	0.01

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 5,365,000	Rongshi International Finance Ltd 3.75% 21/5/2029	6,045,684	0.06	USD 284,000	Masonite International Corp '144A' 5.375% 1/2/2028	305,070	0.00
USD 1,390,000	Scenery Journey Ltd 11.5% 24/10/2022	1,358,725	0.01	USD 105,000	Masonite International Corp '144A' 5.75% 15/9/2026	110,886	0.00
USD 200,000	Scenery Journey Ltd 13% 6/11/2022	201,000	0.00	USD 2,099,000	Mattamy Group Corp '144A' 4.625% 1/3/2030	2,170,828	0.02
USD 263,000	Shanghai Port Group BVI Holding Co Ltd 9/8/2022 (Zero Coupon)	262,156	0.00	USD 2,200,000	Mattamy Group Corp '144A' 5.25% 15/12/2027	2,305,875	0.02
USD 1,925,000	Sino-Ocean Land Treasure IV Ltd 4.75% 5/8/2029	1,973,968	0.02	USD 3,115,000	MEGlobal Canada ULC '144A' 5% 18/5/2025	3,407,031	0.04
USD 1,370,000	Sino-Ocean Land Treasure IV Ltd 5.25% 30/4/2022*	1,424,718	0.01	USD 7,000,000	MEGlobal Canada ULC 5% 18/5/2025	7,656,250	0.08
USD 2,410,000	Sinopec Group Overseas Development 2018 Ltd '144A' 2.15% 13/5/2025	2,504,521	0.03	USD 2,725,000	MEGlobal Canada ULC 5.875% 18/5/2030	3,289,586	0.03
USD 200,000	Sinopec Group Overseas Development 2018 Ltd '144A' 2.7% 13/5/2030	212,331	0.00	USD 1,820,000	MEGlobal Canada ULC '144A' 5.875% 18/5/2030*	2,197,081	0.02
USD 181,400	Star Energy Geothermal Wayang Windu Ltd '144A' 6.75% 24/4/2033	199,653	0.00	USD 4,055,000	NOVA Chemicals Corp '144A' 4.875% 1/6/2024	4,034,745	0.04
USD 200,000	Studio City Finance Ltd 7.25% 11/2/2024	210,250	0.00	USD 5,865,000	NOVA Chemicals Corp '144A' 5.25% 1/8/2023	5,883,269	0.06
USD 2,770,000	Sunny Express Enterprises Corp 3.125% 23/4/2030	2,982,168	0.03	EUR 1,632,000	Royal Bank of Canada 0.125% 23/7/2024*	1,953,808	0.02
		85,799,956	0.88	USD 6,638,330	Stoneway Capital Corp (Defaulted) '144A' 10% 1/3/2027	3,186,398	0.03
				USD 6,152,145	Stoneway Capital Corp (Defaulted) 10% 1/3/2027	2,953,030	0.03
	Canada					80,987,008	0.83
USD 243,000	1011778 BC ULC / New Red Finance Inc '144A' 3.875% 15/1/2028*	248,878	0.00		Cayman Islands		
USD 5,021,000	1011778 BC ULC / New Red Finance Inc '144A' 4.25% 15/5/2024	5,139,998	0.05	USD 1,565,000	21Vianet Group Inc 8.75% 15/10/2021	1,604,004	0.02
USD 857,000	1011778 BC ULC / New Red Finance Inc '144A' 5% 15/10/2025	879,878	0.01	USD 793,000	Agile Group Holdings Ltd FRN 7/3/2023 (Perpetual)	802,913	0.01
USD 191,000	1011778 BC ULC / New Red Finance Inc '144A' 5.75% 15/4/2025	203,715	0.00	USD 3,051,000	ALM XVI Ltd/ALM XVI LLC FRN 15/7/2027	3,004,641	0.03
USD 2,621,966	Air Canada 2015-2 Class B Pass Through Trust '144A' 5% 15/12/2023	2,156,707	0.02	USD 3,258,709	Ambac LSNi LLC '144A' FRN 12/2/2023	3,268,860	0.03
EUR 6,306,000	Bausch Health Cos Inc 4.5% 15/5/2023	7,582,237	0.08	USD 3,565,000	Baidu Inc 3.075% 7/4/2025	3,804,900	0.04
USD 6,371,000	Bausch Health Cos Inc '144A' 5.5% 1/11/2025	6,579,650	0.07	USD 740,000	Baidu Inc 3.425% 7/4/2030*	824,753	0.01
USD 521,000	Bausch Health Cos Inc '144A' 5.75% 15/8/2027	562,529	0.01	USD 773,000	Baozun Inc 1.625% 1/5/2024	778,797	0.01
USD 1,921,000	Bausch Health Cos Inc '144A' 6.125% 15/4/2025	1,974,212	0.02	USD 228,539	Bioceanico Sovereign Certificate Ltd 5/6/2034 (Zero Coupon)	168,476	0.00
USD 5,176,000	Bausch Health Cos Inc '144A' 7% 15/3/2024	5,388,216	0.06	USD 200,000	Bright Scholar Education Holdings Ltd 7.45% 31/7/2022	207,250	0.00
USD 448,000	Bausch Health Cos Inc '144A' 7% 15/1/2028	478,603	0.01	USD 515,000	Central China Real Estate Ltd 6.5% 5/3/2021	518,772	0.01
USD 890,000	Bausch Health Cos Inc '144A' 7.25% 30/5/2029	969,375	0.01	USD 1,055,000	Central China Real Estate Ltd 6.75% 8/11/2021	1,066,869	0.01
USD 883,000	Bausch Health Cos Inc '144A' 9% 15/12/2025	967,609	0.01	USD 1,405,000	Central China Real Estate Ltd 6.875% 23/10/2020	1,408,513	0.01
USD 5,061,000	Brookfield Residential Properties Inc / Brookfield Residential US Corp '144A' 6.25% 15/9/2027	5,148,631	0.05	USD 200,000	Central China Real Estate Ltd 7.25% 24/4/2023	204,250	0.00
USD 527,000	Canadian National Railway Co 2.45% 1/5/2050	526,968	0.01	USD 950,000	Central China Real Estate Ltd 7.25% 13/8/2024	945,250	0.01
USD 2,609,000	Canadian Pacific Railway Co 2.05% 5/3/2030	2,725,945	0.03	USD 300,000	CFLD Cayman Investment Ltd 7.125% 8/4/2022*	306,000	0.00
				USD 1,824,000	CFLD Cayman Investment Ltd 8.6% 8/4/2024	1,858,200	0.02
				USD 1,597,000	CFLD Cayman Investment Ltd 8.625% 28/2/2021	1,624,947	0.02
				USD 2,400,000	China Aoyuan Group Ltd 4.8% 18/2/2021	2,398,500	0.03
				USD 1,700,000	China Aoyuan Group Ltd 6.35% 8/2/2024	1,731,875	0.02
				USD 4,632,000	China Aoyuan Group Ltd 7.95% 19/2/2023	4,901,235	0.05

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HKD 22,000,000	China Education Group Holdings Ltd 2% 28/3/2024	3,507,239	0.04	USD 200,000	KWG Group Holdings Ltd 7.875% 1/9/2023	210,250	0.00
HKD 93,000,000	China Evergrande Group 4.25% 14/2/2023	11,603,796	0.12	USD 514,000	Latam Finance Ltd (Defaulted) '144A' 6.875% 11/4/2024	180,462	0.00
USD 1,264,000	China Evergrande Group 7.5% 28/6/2023	1,127,330	0.01	USD 886,000	Latam Finance Ltd (Defaulted) 6.875% 11/4/2024	311,069	0.00
USD 200,000	China Evergrande Group 9.5% 11/4/2022	194,500	0.00	USD 200,000	Lima Metro Line 2 Finance Ltd '144A' 4.35% 5/4/2036	226,500	0.00
USD 1,413,000	China Evergrande Group 10% 11/4/2023	1,333,519	0.01	USD 200,000	Logan Group Co Ltd 6.5% 16/7/2023	207,750	0.00
USD 200,000	China Evergrande Group 11.5% 22/1/2023	196,250	0.00	USD 1,545,000	Longfor Group Holdings Ltd 3.95% 16/9/2029	1,654,598	0.02
USD 3,424,000	China Evergrande Group 12% 22/1/2024	3,331,980	0.03	USD 1,544,000	MAF Global Securities Ltd FRN 7/9/2022 (Perpetual)*	1,536,280	0.02
USD 3,240,000	China Resources Land Ltd FRN 9/12/2024 (Perpetual)	3,325,050	0.03	USD 1,235,000	MAF Global Securities Ltd 4.75% 7/5/2024	1,324,538	0.01
USD 1,900,000	China SCE Group Holdings Ltd 7.25% 19/4/2023	1,952,250	0.02	USD 800,000	MAF Sukuk Ltd 4.638% 14/5/2029	871,875	0.01
USD 1,233,000	China SCE Group Holdings Ltd 7.375% 9/4/2024	1,262,284	0.01	USD 306,000	Melco Resorts Finance Ltd '144A' 5.375% 4/12/2029	315,562	0.00
USD 200,000	CIFI Holdings Group Co Ltd 6.55% 28/3/2024	209,750	0.00	USD 200,000	Melco Resorts Finance Ltd 5.625% 17/7/2027	207,775	0.00
USD 300,000	CIFI Holdings Group Co Ltd 7.625% 28/2/2023*	318,938	0.00	USD 255,000	MGM China Holdings Ltd '144A' 5.375% 15/5/2024	265,519	0.00
USD 416,000	Comunicaciones Celulares SA Via Comcel Trust 6.875% 6/2/2024	425,230	0.00	USD 255,000	MGM China Holdings Ltd '144A' 5.875% 15/5/2026	270,300	0.00
USD 1,621,000	Comunicaciones Celulares SA Via Comcel Trust 6.875% 6/2/2024	1,656,966	0.02	USD 1,250,000	Neuberger Berman CLO XX Ltd FRN 15/1/2028	1,187,865	0.01
USD 1,975,000	Country Garden Holdings Co Ltd 5.4% 27/5/2025	2,103,375	0.02	USD 774,413	Odebrecht Drilling Norbri VIII/X Ltd '144A' 6.35% 1/12/2021	708,588	0.01
USD 200,000	Country Garden Holdings Co Ltd 6.5% 8/4/2024	216,000	0.00	USD 1,294,671	Odebrecht Offshore Drilling Finance Ltd '144A' 6.72% 1/12/2022	1,152,257	0.01
USD 2,213,000	DP World Crescent Ltd 3.908% 31/5/2023	2,337,827	0.02	USD 60,767	Odebrecht Offshore Drilling Finance Ltd '144A' 7.72% 1/12/2026	6,988	0.00
USD 3,374,000	Embraer Overseas Ltd 5.696% 16/9/2023*	3,405,104	0.04	USD 289,000	Odebrecht Oil & Gas Finance Ltd '144A' 2/10/2020 (Perpetual) (Zero Coupon)	1,300	0.00
USD 3,635,000	Esic Sukuk Ltd 3.939% 30/7/2024	3,654,879	0.04	USD 3,176,828	OFSI Fund VI Ltd FRN 20/3/2025	3,131,719	0.03
USD 1,781,000	Fantasia Holdings Group Co Ltd 7.95% 5/7/2022*	1,785,453	0.02	USD 6,807,000	OZLM XIX Ltd FRN 22/11/2030	6,726,356	0.07
USD 1,580,000	Fantasia Holdings Group Co Ltd 8.375% 8/3/2021	1,597,281	0.02	USD 330,000	Parallel 2015-1 Ltd FRN 20/7/2027	314,356	0.00
USD 400,000	Fantasia Holdings Group Co Ltd 11.75% 17/4/2022	423,998	0.00	USD 916,795	Parallel 2015-1 Ltd FRN 20/7/2027	906,971	0.01
USD 733,000	FWD Ltd FRN 1/2/2023 (Perpetual)	699,099	0.01	USD 2,200,000	Pearl Holding III Ltd 9.5% 11/12/2022	550,005	0.01
USD 4,721,000	Grupo Aval Ltd '144A' 4.375% 4/2/2030	4,638,382	0.05	USD 8,000,000	Poseidon Finance 1 Ltd 1/2/2025 (Zero Coupon)	7,838,560	0.08
USD 1,235,000	Grupo Aval Ltd 4.75% 28/9/2022	1,270,699	0.01	USD 1,375,000	Powerlong Real Estate Holdings Ltd 7.125% 8/11/2022	1,431,719	0.02
HKD 33,000,000	Harvest International Co 21/11/2022 (Zero Coupon)	4,566,741	0.05	USD 2,400,000	Redsun Properties Group Ltd 11.5% 4/3/2021	2,482,500	0.03
USD 645,000	Hilong Holding Ltd (Restricted) 8.25% 26/9/2022	297,405	0.00	USD 1,380,000	Ronshine China Holdings Ltd 8.75% 25/10/2022	1,442,100	0.02
USD 1,920,000	Jingrui Holdings Ltd 9.45% 23/4/2021	1,890,600	0.02	USD 560,000	Ronshine China Holdings Ltd 8.95% 22/1/2023	594,300	0.01
USD 556,000	JOYY Inc 0.75% 15/6/2025	637,315	0.01	USD 760,000	Ronshine China Holdings Ltd 11.25% 22/8/2021	803,700	0.01
USD 1,655,000	Kaisa Group Holdings Ltd 6.75% 18/2/2021	1,659,138	0.02	USD 3,819,000	Sands China Ltd 4.375% 18/6/2030	4,130,210	0.04
USD 1,398,000	Kaisa Group Holdings Ltd 8.5% 30/6/2022	1,412,924	0.02	USD 600,000	Seazen Group Ltd 6% 12/8/2024	603,000	0.01
USD 200,000	Kaisa Group Holdings Ltd 11.5% 30/1/2023	211,500	0.00	USD 970,000	Seazen Group Ltd 6.5% 12/9/2020	970,027	0.01
USD 1,500,000	Kaisa Group Holdings Ltd 11.95% 22/10/2022	1,608,750	0.02	USD 1,800,000	Seazen Group Ltd 7.5% 22/1/2021	1,824,187	0.02
USD 1,206,000	King Talent Management Ltd FRN 4/12/2022 (Perpetual)	1,074,847	0.01				

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 2,480,000	Shimao Group Holdings Ltd 4.6% 13/7/2030	2,574,860	0.03	USD 218,000	Chile Government International Bond 2.25% 30/10/2022	226,843	0.00
USD 300,000	Shui On Development Holding Ltd 5.75% 12/11/2023	301,875	0.00	USD 425,000	Chile Government International Bond 2.45% 31/1/2031	448,375	0.01
USD 580,000	Shui On Development Holding Ltd 6.15% 24/8/2024	585,142	0.01	USD 376,000	Chile Government International Bond 3.5% 25/1/2050	440,860	0.01
EUR 3,189,000	Sino Biopharmaceutical Ltd 17/2/2025 (Zero Coupon)	3,817,707	0.04	USD 803,000	Colbus SA '144A' 3.15% 6/3/2030	872,008	0.01
USD 299,305	SPARC EM SPC Panama Metro Line 2 SP 5/12/2022 (Zero Coupon)	291,402	0.00	USD 750,000	Corp Nacional del Cobre de Chile '144A' 3.75% 15/1/2031	832,500	0.00
USD 1,800,000	Sunac China Holdings Ltd 6.65% 3/8/2024	1,815,750	0.02	USD 2,545,000	Embotelladora Andina SA '144A' 3.95% 21/1/2050*	2,700,086	0.03
USD 200,000	Sunac China Holdings Ltd 7.875% 15/2/2022	206,500	0.00	USD 1,275,000	Empresa de los Ferrocarriles del Estado '144A' 3.068% 18/8/2050	1,279,781	0.01
USD 200,000	Tencent Holdings Ltd '144A' 2.39% 3/6/2030	207,227	0.00	USD 1,145,000	Empresa de Transporte de Pasajeros Metro SA '144A' 3.65% 7/5/2030	1,275,244	0.01
USD 4,775,000	Tencent Holdings Ltd 3.24% 3/6/2050*	5,008,259	0.05	USD 261,000	Empresa de Transporte de Pasajeros Metro SA '144A' 5% 25/1/2047	331,715	0.00
USD 1,922,000	Tencent Holdings Ltd '144A' 3.24% 3/6/2050*	2,015,890	0.02	USD 2,539,000	Empresa Nacional de Telecomunicaciones SA '144A' 4.75% 1/8/2026*	2,823,844	0.03
USD 1,348,000	Times China Holdings Ltd 5.75% 26/4/2022*	1,364,850	0.01	USD 200,000	Enel Americas SA 4.2% 25/10/2026	219,656	0.00
USD 200,000	Times China Holdings Ltd 6.75% 16/7/2023	207,750	0.00	USD 200,000	GNL Quintero SA 4.634% 31/7/2029	218,500	0.00
GBP 800,000	Trafford Centre Finance Ltd/The FRN 28/7/2035	861,130	0.01	USD 953,000	Inversiones CMPC SA/Cayman Islands Branch '144A' 4.375% 15/5/2023	1,013,456	0.01
USD 850,980	Transocean Guardian Ltd '144A' 5.875% 15/1/2024	682,911	0.01	USD 404,000	VTR Comunicaciones SpA '144A' 5.125% 15/1/2028	426,599	0.01
USD 6,457,100	Transocean Phoenix 2 Ltd '144A' 7.75% 15/10/2024	6,037,388	0.06			15,282,627	0.16
USD 575,900	Transocean Proteus Ltd '144A' 6.25% 1/12/2024	521,189	0.01				
USD 350,000	Tryon Park CLO Ltd FRN 15/4/2029	348,146	0.00				
EUR 830,000	UPCB Finance VII Ltd 3.625% 15/6/2029	1,010,957	0.01				
USD 2,905,000	Vale Overseas Ltd 3.75% 8/7/2030	3,064,775	0.03	CNY 30,000,000	Central Huijin Investment Ltd 3.83% 22/5/2024	4,404,196	0.04
USD 177,000	Weibo Corp 1.25% 15/11/2022	169,920	0.00	EUR 2,600,000	Chengdu Xingcheng Investment Group Co Ltd 2.5% 20/3/2021	3,086,787	0.03
USD 653,000	Wynn Macau Ltd '144A' 4.875% 1/10/2024	657,081	0.01	USD 2,270,000	China Construction Bank Corp FRN 27/2/2029	2,451,347	0.02
USD 340,000	Wynn Macau Ltd '144A' 5.125% 15/12/2029	335,750	0.00	USD 5,900,000	China Construction Bank Corp FRN 24/6/2030	5,990,676	0.06
USD 280,000	Wynn Macau Ltd 5.5% 15/1/2026	284,830	0.00	CNY 382,830,000	China Development Bank 2.89% 22/6/2025	54,504,607	0.56
USD 255,000	Wynn Macau Ltd '144A' 5.5% 1/10/2027	257,231	0.00	CNY 78,000,000	China Development Bank 3.3% 1/2/2024	11,340,506	0.12
USD 200,000	Wynn Macau Ltd 5.5% 1/10/2027	201,750	0.00	CNY 53,470,000	China Development Bank 3.45% 20/9/2029	7,654,368	0.08
USD 2,400,000	Yankuang Group Cayman Ltd 4.75% 30/11/2020	2,413,008	0.03	CNY 37,000,000	China Development Bank 3.68% 26/2/2026	5,427,208	0.06
USD 1,560,000	Yuzhou Group Holdings Co Ltd 6% 25/10/2023	1,563,900	0.02	CNY 36,800,000	China Development Bank 4.04% 6/7/2028	5,508,135	0.06
USD 1,955,000	Yuzhou Group Holdings Co Ltd 8.5% 26/2/2024	2,079,631	0.02	CNY 381,550,000	China Government Bond 1.99% 9/4/2025	53,466,862	0.55
USD 975,000	Zhenro Properties Group Ltd 5.6% 28/2/2021	973,781	0.01	CNY 294,200,000	China Government Bond 2.41% 19/6/2025	41,834,603	0.43
USD 200,000	Zhenro Properties Group Ltd 9.15% 8/3/2022	208,250	0.00	CNY 61,340,000	China Government Bond 2.68% 21/5/2030	8,696,376	0.09
USD 1,605,000	Zhenro Properties Group Ltd 9.15% 6/5/2023*	1,684,247	0.02	CNY 316,500,000	China Government Bond 2.85% 4/6/2027	45,350,565	0.46
		183,507,677	1.88	CNY 121,250,000	China Government Bond 3.13% 21/11/2029	17,751,240	0.18
				CNY 48,000,000	China Government Bond 3.19% 11/4/2024	7,068,447	0.07
				CNY 283,870,000	China Government Bond 3.29% 23/5/2029	41,953,029	0.43
				CNH 10,000,000	China Government Bond 3.3% 4/7/2023	1,489,896	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 (%)
CNY 80,250,000	China Government Bond 3.86% 22/7/2049	11,948,323	0.12	USD 2,649,000	Empresas Publicas de Medellin ESP '144A' 4.25% 18/7/2029	2,684,596	0.03
CNY 97,400,000	China Government Bond 4.08% 22/10/2048	15,076,978	0.15	USD 1,428,000	Empresas Publicas de Medellin ESP '144A' 4.375% 15/2/2031*	1,451,205	0.02
USD 947,000	China Minmetals Corp FRN 13/11/2022 (Perpetual)	965,940	0.01	USD 1,765,000	Grupo Energia Bogota SA ESP '144A' 4.875% 15/5/2030	1,990,037	0.02
CNY 30,000,000	China National Petroleum Corp 4.16% 16/8/2025	4,483,054	0.05	USD 2,193,000	Oleoducto Central SA '144A' 4% 14/7/2027	2,291,685	0.02
CNY 30,000,000	China Southern Power Grid Co Ltd 3.76% 14/1/2024	4,395,863	0.04	USD 211,000	SURA Asset Management SA '144A' 4.875% 17/4/2024	230,452	0.00
CNY 20,000,000	China State Railway Group Co Ltd 4.88% 17/10/2024	3,068,321	0.03			43,820,755	0.45
CNY 10,000,000	China State Railway Group Co Ltd 5.42% 27/5/2024	1,555,177	0.02		Croatia Croatia Government International Bond 1.5% 17/6/2031	12,506,618	0.13
USD 1,800,000	Guangxi Financial Investment Group Co Ltd 5.75% 23/1/2021	1,789,312	0.02		Denmark Danske Bank A/S FRN 27/8/2025 EUR 880,000 DSV PANALPINA A/S 0.375% 26/2/2027	2,570,593	0.03
USD 1,032,000	Huachen Energy Co Ltd (Defaulted) 6.625% 18/5/2020	374,584	0.00		ISS Global A/S 1.5% 31/8/2027	1,039,122	0.01
USD 687,000	Inner Mongolia High-Grade High Way Construction And Development Co Ltd 4.375% 4/12/2020	687,787	0.01			365,598	0.00
CNY 20,000,000	PetroChina Co Ltd 3.66% 22/2/2024	2,919,545	0.03			3,975,313	0.04
CNY 30,000,000	PetroChina Co Ltd 3.96% 23/4/2024	4,423,357	0.05	USD 743,000	Dominican Republic Aeropuertos Dominicanos Siglo XXI SA '144A' 6.75% 30/3/2029	677,987	0.01
CNY 10,000,000	State Grid Corp of China 5.38% 19/8/2024	1,560,135	0.02	USD 235,000	Dominican Republic International Bond '144A' 4.5% 30/1/2030	232,246	0.00
USD 1,157,000	Union Life Insurance Co Ltd 3% 19/9/2021	1,069,502	0.01	USD 577,000	Dominican Republic International Bond 5.5% 27/1/2025	605,219	0.01
USD 2,240,000	Zhengzhou Real Estate Group Co Ltd 3.95% 9/10/2022	2,268,350	0.02	USD 818,000	Dominican Republic International Bond 5.5% 27/1/2025	858,005	0.01
		374,565,076	3.84	USD 2,890,000	Dominican Republic International Bond 5.875% 30/1/2060	2,770,336	0.03
	Colombia			USD 706,000	Dominican Republic International Bond 5.95% 25/1/2027	757,737	0.01
USD 232,000	Bancolombia SA FRN 18/12/2029*	224,968	0.00	USD 2,757,000	Dominican Republic International Bond 6% 19/7/2028*	2,968,514	0.03
USD 3,023,000	Bancolombia SA 3% 29/1/2025	3,075,902	0.03	USD 4,233,000	Dominican Republic International Bond 6.4% 5/6/2049	4,317,660	0.04
USD 329,000	Colombia Government International Bond 3% 30/1/2030	337,225	0.00	USD 162,000	Dominican Republic International Bond 6.875% 29/1/2026	179,314	0.00
USD 1,045,000	Colombia Government International Bond 3.875% 25/4/2027	1,137,483	0.01			13,367,018	0.14
USD 657,000	Colombia Government International Bond 4% 26/2/2024	702,990	0.01		Ecuador Ecuador Government International Bond (Restricted) 7.875% 31/7/2040	1,200,398	0.01
USD 758,000	Colombia Government International Bond 4.125% 15/5/2051	804,617	0.01		Egypt		
USD 2,336,000	Colombia Government International Bond 4.5% 28/1/2026	2,591,865	0.03	USD 283,000	Egypt Government International Bond '144A' 5.577% 21/2/2023	292,659	0.00
USD 4,349,000	Colombia Government International Bond 4.5% 15/3/2029	4,898,061	0.05	EUR 3,981,000	Egypt Government International Bond 5.625% 16/4/2030*	4,429,777	0.05
USD 732,000	Colombia Government International Bond 8.125% 21/5/2024	890,112	0.01	USD 430,000	Egypt Government International Bond '144A' 5.75% 29/5/2024	443,476	0.01
COP 12,600,800,000	Colombian TES 6.25% 28/11/2025	3,632,544	0.04	USD 1,356,000	Egypt Government International Bond 5.875% 11/6/2025*	1,403,884	0.01
COP 35,283,400,000	Colombian TES 7.25% 18/10/2034	9,936,516	0.10	USD 324,000	Egypt Government International Bond '144A' 6.125% 31/1/2022	333,416	0.00
USD 1,793,000	Ecopetrol SA 5.375% 26/6/2026	1,983,226	0.02	EUR 5,888,000	Egypt Government International Bond '144A' 6.375% 11/4/2031	6,759,134	0.07
USD 1,967,000	Ecopetrol SA 5.875% 28/5/2045	2,227,037	0.02				
USD 2,262,000	Ecopetrol SA 6.875% 29/4/2030	2,730,234	0.03				

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 454,000	Egypt Government International Bond 7.6003% 1/3/2029	478,261	0.01	EUR 600,000	Crown European Holdings SA 2.25% 1/2/2023	725,381	0.01
USD 998,000	Egypt Government International Bond '144A' 8.5% 31/1/2047	1,029,499	0.01	EUR 334,000	Crown European Holdings SA '144A' 2.25% 1/2/2023	407,922	0.00
USD 4,069,000	Egypt Government International Bond '144A' 8.875% 29/5/2050	4,255,920	0.04	EUR 227,000	Crown European Holdings SA 3.375% 15/5/2025	292,036	0.00
		19,426,026	0.20	EUR 900,000	Danone SA 0.395% 10/6/2029	1,093,379	0.01
Finland				EUR 1,100,000	Electricite de France SA FRN 4/7/2024 (Perpetual)	1,386,462	0.01
EUR 831,000	Citycon Oyj FRN 24/11/2024 (Perpetual)	869,653	0.01	EUR 2,700,000	Electricite de France SA FRN 29/1/2025 (Perpetual)*	3,579,764	0.04
USD 625,000	Nordea Bank Abp '144A' FRN 28/3/2026 (Perpetual)*	697,397	0.01	EUR 1,200,000	Electricite de France SA FRN 22/1/2026 (Perpetual)	1,591,908	0.02
EUR 4,300,000	OP Corporate Bank plc FRN 9/6/2030	5,243,899	0.05	GBP 2,300,000	Electricite de France SA FRN 29/1/2026 (Perpetual)	3,362,553	0.03
		6,810,949	0.07	EUR 200,000	Electricite de France SA FRN 3/9/2027 (Perpetual)	240,279	0.00
France				GBP 100,000	Electricite de France SA FRN 22/1/2029 (Perpetual)	144,200	0.00
EUR 1,900,000	Accor SA FRN 30/1/2024 (Perpetual)*	2,171,816	0.02	EUR 3,200,000	Electricite de France SA 2% 9/12/2049	3,919,993	0.04
EUR 1,668,000	Alice France SA/France 2.125% 15/2/2025	1,929,702	0.02	EUR 411,000	Faurecia SE 2.625% 15/6/2025	488,406	0.01
EUR 3,039,000	Alice France SA/France 2.5% 15/1/2025	3,549,841	0.04	EUR 583,000	Faurecia SE 3.75% 15/6/2028	707,519	0.01
EUR 7,996,000	Alice France SA/France 5.875% 1/2/2027	10,279,638	0.11	EUR 500,000	FCT Autonoria 2019 FRN 25/9/2035	587,215	0.01
USD 3,176,000	Alice France SA/France '144A' 7.375% 1/5/2026	3,374,024	0.03	EUR 300,000	FCT Autonoria 2019 FRN 25/9/2035	351,198	0.00
USD 1,074,000	Alice France SA/France '144A' 8.125% 1/2/2027	1,201,425	0.01	EUR 500,000	FCT Autonoria 2019 FRN 25/9/2035	590,205	0.01
EUR 1,772,000	Banijay Entertainment SASU 3.5% 1/3/2025*	2,105,877	0.02	EUR 600,000	FCT Autonoria 2019 FRN 25/9/2035	704,817	0.01
EUR 200,000	BNP Paribas SA FRN 17/6/2022 (Perpetual)	251,209	0.00	EUR 873,585	FCT Noria 2018-1 FRN 25/6/2038	1,024,385	0.01
USD 1,100,000	BNP Paribas SA '144A' FRN 25/3/2024 (Perpetual)*	1,182,225	0.01	EUR 873,585	FCT Noria 2018-1 FRN 25/6/2038	1,032,563	0.01
USD 200,000	BNP Paribas SA FRN 25/3/2024 (Perpetual)	214,950	0.00	EUR 4,704,914	French Republic Government Bond OAT '144A' 1.5% 25/5/2050	7,051,053	0.07
EUR 1,400,000	BNP Paribas SA FRN 15/7/2025	1,679,022	0.02	EUR 400,000	Iliad SA 2.375% 17/6/2026	483,940	0.01
USD 800,000	BNP Paribas SA FRN 19/8/2025 (Perpetual)*	906,556	0.01	EUR 500,000	JCDecaux SA 2.625% 24/4/2028	631,373	0.01
USD 1,053,000	BNP Paribas SA '144A' FRN 25/2/2030 (Perpetual)	1,016,803	0.01	EUR 206,000	Kapla Holding SAS FRN 15/12/2026	236,237	0.00
USD 7,350,000	BNP Paribas SA '144A' FRN 12/8/2035	7,298,360	0.08	EUR 448,000	Kapla Holding SAS 3.375% 15/12/2026	512,316	0.01
USD 84,000	BNP Paribas SA 6.5% 6/12/2020 (Perpetual)	86,074	0.00	EUR 800,000	Kering SA 30/9/2022 (Zero Coupon)	990,422	0.01
EUR 3,200,000	BPCE SA 0.625% 26/9/2024	3,865,969	0.04	EUR 628,000	Loxam SAS 3.25% 14/1/2025	737,766	0.01
EUR 3,900,000	Capgemini SE 1.125% 23/6/2030	4,789,561	0.05	EUR 167,000	Loxam SAS 3.5% 15/4/2022	201,922	0.00
EUR 1,400,000	Capgemini SE 2.375% 15/4/2032	1,929,384	0.02	EUR 300,000	Loxam SAS 3.5% 3/5/2023	358,697	0.00
EUR 1,000,000	Casino Guichard Perrachon SA FRN 31/1/2024 (Perpetual)	511,575	0.01	EUR 1,357,000	Loxam SAS 3.75% 15/7/2026	1,606,113	0.02
EUR 600,000	Casino Guichard Perrachon SA 3.58% 7/2/2025	571,920	0.01	EUR 300,000	Loxam SAS 4.25% 15/4/2024	360,010	0.00
EUR 900,000	Casino Guichard Perrachon SA 4.498% 7/3/2024*	896,307	0.01	GBP 3,600,000	LVMH Moet Hennessy Louis Vuitton SE 1.125% 11/2/2027	4,831,431	0.05
EUR 600,000	Cie de Saint-Gobain 2.375% 4/10/2027	805,031	0.01	EUR 400,000	Novafives SAS 5% 15/6/2025	353,032	0.00
EUR 400,000	CMA CGM SA 6.5% 15/7/2022	469,807	0.01	EUR 1,000,000	Orange SA FRN 1/10/2026 (Perpetual)	1,420,601	0.01
EUR 1,600,000	Credit Agricole Assurances SA 2% 17/7/2030	1,947,554	0.02	EUR 200,000	Orano SA 3.375% 23/4/2026	250,934	0.00
EUR 1,534,000	Credit Agricole SA FRN 23/6/2021 (Perpetual)	1,903,315	0.02	EUR 1,450,000	Picard Groupe SAS FRN 30/11/2023	1,707,642	0.02
USD 400,000	Credit Agricole SA '144A' FRN 23/9/2024 (Perpetual)*	433,778	0.00	EUR 300,000	Quatrim SASU 5.875% 15/1/2024	358,250	0.00
GBP 800,000	Credit Agricole SA FRN 23/6/2026 (Perpetual)	1,210,879	0.01	EUR 500,000	RCI Banque SA FRN 18/2/2030	564,184	0.01
EUR 1,982,000	Crown European Holdings SA 0.75% 15/2/2023	2,326,511	0.02	EUR 280,000	Rexel SA 2.625% 15/6/2024*	341,463	0.00
				EUR 812,000	Rubis Terminal Infra SAS 5.625% 15/5/2025	1,010,111	0.01
				EUR 400,000	Societe Generale SA FRN 7/4/2021 (Perpetual)	487,714	0.01
				USD 248,000	Societe Generale SA '144A' FRN 13/9/2021 (Perpetual)	256,457	0.00

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USD 1,600,000	Societe Generale SA FRN 13/9/2021 (Perpetual)	1,654,560	0.02	EUR 284,000	HT Troplast GmbH 9.25% 15/7/2025	366,028	0.00
USD 400,000	Societe Generale SA FRN 29/9/2025 (Perpetual)	455,192	0.00	EUR 779,000	IHO Verwaltungs GmbH 3.625% 15/5/2025	959,290	0.01
EUR 1,700,000	Societe Generale SA 0.5% 13/1/2023	2,033,462	0.02	EUR 970,715	IHO Verwaltungs GmbH 3.875% 15/5/2027	1,204,962	0.01
EUR 1,400,000	Solvay Finance SACA FRN 12/11/2023 (Perpetual)	1,838,274	0.02	USD 200,000	IHO Verwaltungs GmbH "144A" 6% 15/5/2027	210,587	0.00
EUR 600,000	SPIE SA 2.625% 18/6/2026	728,114	0.01	EUR 2,500,000	IKB Deutsche Industriebank AG FRN 31/1/2028	2,809,557	0.03
EUR 1,900,000	Suez SA 1.25% 14/5/2035	2,356,105	0.02	EUR 600,000	Infineon Technologies AG FRN 1/1/2025 (Perpetual)	730,261	0.01
EUR 1,900,000	Teleperformance 1.875% 2/7/2025	2,408,247	0.03	EUR 1,000,000	Infineon Technologies AG 1.125% 24/6/2026	1,231,864	0.01
EUR 3,200,000	Terega SASU 0.625% 27/2/2028	3,637,548	0.04	EUR 400,000	Infineon Technologies AG 2% 24/6/2032	505,229	0.01
EUR 100,000	TOTAL SE (Restricted) FRN 26/2/2021 (Perpetual)	120,778	0.00	EUR 600,000	K+S AG 3% 20/6/2022	694,209	0.01
EUR 160,000	TOTAL SE FRN 5/5/2023 (Perpetual)	198,652	0.00	EUR 900,000	LEG Immobilien AG 0.4% 30/6/2028	1,124,825	0.01
EUR 200,000	Unibail-Rodamco-Westfield SE 1.75% 1/7/2049	213,921	0.00	EUR 300,000	Nidda BondCo GmbH 5% 30/9/2025	357,055	0.00
EUR 1,900,000	Unibail-Rodamco-Westfield SE 2% 29/6/2032	2,338,996	0.02	EUR 664,000	Nidda BondCo GmbH 7.25% 30/9/2025	821,373	0.01
USD 600,000	Valeo SA 16/6/2021 (Zero Coupon)	591,357	0.01	EUR 742,000	Nidda Healthcare Holding GmbH 3.5% 30/9/2024	868,771	0.01
EUR 5,002	Worldline SA/France 30/7/2025 (Zero Coupon)	760,212	0.01	EUR 4,827,000	Nidda Healthcare Holding GmbH 3.5% 30/9/2024	5,765,568	0.06
EUR 4,840,000	WPP Finance SA 2.375% 19/5/2027	6,180,414	0.06	EUR 435,000	Peach Property Finance GmbH 3.5% 15/2/2023	514,952	0.01
		131,406,798	1.35	EUR 267,000	Platin 1426 GmbH 5.375% 15/6/2023	308,095	0.00
Germany				EUR 800,000	RAG-Stiftung 18/2/2021 (Zero Coupon)	951,956	0.01
EUR 100,000	ADLER Real Estate AG 1.5% 17/4/2022	119,048	0.00	EUR 681,000	Rebecca Bidco GmbH 5.75% 15/7/2025	830,593	0.01
EUR 500,000	ADLER Real Estate AG 1.875% 27/4/2023	582,402	0.01	EUR 626,000	RWE AG FRN 21/4/2075	746,037	0.01
EUR 1,400,000	ADLER Real Estate AG 3% 27/4/2026	1,653,116	0.02	USD 300,000	RWE AG FRN 30/7/2075	343,875	0.00
EUR 2,620,000	Amphenol Technologies Holding GmbH 0.75% 4/5/2026	3,148,107	0.03	EUR 191,000	Schaeffler AG 1.125% 26/3/2022	226,869	0.00
EUR 700,000	Bayer AG FRN 12/11/2079	827,961	0.01	EUR 22,000	Symrise AG 1.375% 1/7/2027	26,763	0.00
EUR 600,000	Bayer AG FRN 12/11/2079	726,354	0.01	EUR 1,932,000	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	2,418,587	0.02
EUR 4,100,000	Bayer AG 0.375% 6/7/2024	4,932,760	0.05	EUR 665,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	774,467	0.01
EUR 4,300,000	Bayer AG 1.375% 6/7/2032	5,239,283	0.05	EUR 3,100,000	Tele Columbus AG 3.875% 2/5/2025	3,569,739	0.04
EUR 1,559,000	Cheplapharm Arzneimittel GmbH 3.5% 11/2/2027	1,850,290	0.02	EUR 1,095,000	thyssenkrupp AG 1.875% 6/3/2023	1,253,349	0.01
EUR 1,400,000	Commerzbank AG FRN 9/10/2025 (Perpetual)	1,665,572	0.02	EUR 95,000	thyssenkrupp AG 2.5% 25/2/2025	108,044	0.00
EUR 400,000	Commerzbank AG FRN 5/12/2030	494,961	0.01	EUR 4,978,000	thyssenkrupp AG 2.875% 22/2/2024	5,738,248	0.06
EUR 581,000	Consus Real Estate AG 9.625% 15/5/2024	752,420	0.01	EUR 2,641,000	Vertical Midco GmbH FRN 15/7/2027	3,195,578	0.03
EUR 750,000	Continental AG 2.5% 27/8/2026	967,445	0.01	EUR 1,919,000	Vertical Midco GmbH 4.375% 15/7/2027	2,352,739	0.02
EUR 4,160,000	Covestro AG (Restricted) 1.375% 12/6/2030	5,145,866	0.05	EUR 1,880,000	Volkswagen Financial Services AG 1.5% 1/10/2024	2,292,917	0.02
EUR 1,500,000	DEMIRE Deutsche Mittelstand Real Estate AG 1.875% 15/10/2024	1,663,783	0.02	EUR 265,000	WEPA Hygieneprodukte GmbH FRN 15/12/2026*	315,269	0.00
EUR 11,900,641	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	16,145,647	0.17			101,192,979	1.04
EUR 100,000	Deutsche Pfandbriefbank AG 4.6% 22/2/2027	119,616	0.00	Greece			
EUR 3,330,000	Fraport AG Frankfurt Airport Services Worldwide 2.125% 9/7/2027	4,024,057	0.04	EUR 49,313,000	Hellenic Republic Government Bond "144A" 1.5% 18/6/2030*	61,095,263	0.63
EUR 2,380,000	Fresenius Medical Care AG & Co KGaA 1% 29/5/2026	2,909,108	0.03	EUR 7,666,000	Hellenic Republic Government Bond "144A" 1.875% 23/7/2026	9,856,991	0.10
EUR 2,010,000	Fresenius Medical Care AG & Co KGaA 1.5% 29/5/2030	2,494,393	0.03	EUR 4,859,000	Hellenic Republic Government Bond "144A" 2% 22/4/2027*	6,259,410	0.06
EUR 1,676,000	Fresenius SE & Co KGaA 1.625% 8/10/2027	2,113,134	0.02				

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EUR 8,912,000	Hellenic Republic Government Bond '144A' 3.45% 2/4/2024	11,832,826	0.12	EUR 1,109,000	Hungary Hungary Government International Bond 1.625% 28/4/2032	1,406,159	0.01
EUR 1,396,703	Hellenic Republic Government Bond 3.5% 30/1/2023	1,798,913	0.02	EUR 6,706,000	Hungary Government International Bond 1.75% 5/6/2035	8,449,218	0.09
EUR 2,850,734	Hellenic Republic Government Bond 3.75% 30/1/2028	4,098,516	0.04			9,855,377	0.10
EUR 18,982,000	Hellenic Republic Government Bond '144A' 3.875% 12/3/2029*	28,039,663	0.29				
EUR 396,332	Hellenic Republic Government Bond 3.9% 30/1/2033	618,390	0.01		India Adani Electricity Mumbai Ltd '144A' 3.949% 12/2/2030	3,246,150	0.03
EUR 315,963	Hellenic Republic Government Bond 4% 30/1/2037*	514,276	0.00	USD 4,028,000	Adani Electricity Mumbai Ltd 3.949% 12/2/2030	4,048,140	0.04
EUR 930,261	Hellenic Republic Government Bond 4.2% 30/1/2042	1,632,357	0.02	USD 200,000	Adani Ports & Special Economic Zone Ltd 4% 30/7/2027	202,135	0.00
		125,746,605	1.29	USD 2,167,000	Adani Transmission Ltd 4% 3/8/2026	2,257,219	0.02
	Guernsey Doric Nimrod Air Alpha 2013-1 Class A Pass Through Trust '144A' 5.25% 30/5/2023	286,265	0.00	USD 4,481,480	Adani Transmission Ltd 4.25% 21/5/2036	4,484,281	0.05
EUR 636,000	Summit Properties Ltd 2% 31/1/2025*	709,696	0.01	USD 902,000	Bharat Petroleum Corp Ltd 4% 8/5/2025	952,348	0.01
		995,961	0.01	USD 6,500,000	Bharti Airtel Ltd 1.5% 17/2/2025	7,202,780	0.08
				USD 200,000	HPCL-Mittal Energy Ltd 5.45% 22/10/2026	202,500	0.00
	Hong Kong Bank of East Asia Ltd/The FRN 19/9/2024 (Perpetual)	249,531	0.00	INR 4,202,160,000	India Government Bond 7.26% 14/1/2029	60,602,561	0.62
USD 4,400,000	Bank of East Asia Ltd/The FRN 29/5/2030	4,598,519	0.05	USD 3,108,000	Muthoot Finance Ltd '144A' 6.125% 31/10/2022	3,197,355	0.03
CNH 917,253	China City Construction International Co Ltd (Restricted) (Defaulted) 5.35% 3/7/2017	8,036	0.00	USD 2,510,000	Oil India Ltd 5.125% 4/2/2029	2,737,469	0.03
USD 250,000	Chong Hing Bank Ltd FRN 15/7/2024 (Perpetual)	251,250	0.00	USD 2,540,000	Power Finance Corp Ltd 3.75% 18/6/2024	2,640,442	0.03
USD 2,495,000	CITIC Ltd 2.85% 25/2/2030	2,614,153	0.03	USD 3,793,000	Power Finance Corp Ltd 3.75% 6/12/2027	3,794,198	0.04
USD 2,450,000	CMB International Leasing Management Ltd 2.75% 12/8/2030	2,479,841	0.03	USD 1,475,000	REC Ltd 4.75% 19/5/2023	1,560,242	0.02
USD 220,000	Hongkong & Shanghai Banking Corp Ltd/The FRN 27/10/2020 (Perpetual)*	172,597	0.00	USD 2,200,000	ReNew Power Synthetic 6.67% 12/3/2024	2,310,000	0.02
USD 2,300,000	Leader Goal International Ltd FRN 19/1/2023 (Perpetual)	2,360,375	0.02	USD 200,000	ReNew Power Synthetic '144A' 6.67% 12/3/2024	210,000	0.00
USD 200,000	Nanyang Commercial Bank Ltd FRN 2/6/2022 (Perpetual)	200,875	0.00	USD 482,000	Shriram Transport Finance Co Ltd 5.1% 16/7/2023	458,201	0.01
USD 3,068,000	Nanyang Commercial Bank Ltd FRN 20/11/2029	3,137,284	0.03	USD 218,000	Shriram Transport Finance Co Ltd 5.95% 24/10/2022	213,640	0.00
USD 3,615,000	Vanke Real Estate Hong Kong Co Ltd 3.15% 12/5/2025	3,804,981	0.04	USD 480,000	Suzlon Energy Ltd 1.25% 17/8/2032	1,587,250	0.02
USD 300,000	Viva Incubator Investment Management Ltd 2.5% 11/2/2025	470,625	0.01	USD 116,049	Videocon Industries Ltd (Restricted) (Step-up coupon) 2.8% 31/12/2020	36,211	0.00
USD 1,405,000	Wanda Group Overseas Ltd 7.5% 24/7/2022	1,396,219	0.01			101,943,122	1.05
USD 1,646,000	Weichai International Hong Kong Energy Group Co Ltd FRN 14/9/2022 (Perpetual)*	1,668,632	0.02		Indonesia Indonesia Government International Bond 0.9% 14/2/2027*	538,134	0.01
USD 2,380,000	Yango Justice International Ltd 6.8% 11/3/2021	2,385,950	0.02	USD 639,000	Indonesia Government International Bond 3.5% 11/1/2028	704,098	0.01
USD 200,000	Yanlord Land HK Co Ltd 6.75% 23/4/2023	207,500	0.00	USD 304,000	Indonesia Government International Bond 3.75% 25/4/2022	317,110	0.00
USD 1,590,000	Yanlord Land HK Co Ltd 6.8% 27/2/2024	1,659,563	0.02	USD 928,000	Indonesia Government International Bond 4.1% 24/4/2028	1,059,228	0.01
		27,665,931	0.28	USD 716,000	Indonesia Government International Bond 4.75% 8/1/2026	832,350	0.01

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USD 1,798,000	Indonesia Government International Bond 4.75% 8/1/2026	2,090,175	0.02	GBP 2,292,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 4.75% 15/7/2027*	3,072,622	0.03
USD 4,670,000	Indonesia Government International Bond 4.75% 11/2/2029	5,595,400	0.06	USD 335,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 5.25% 15/8/2027	349,572	0.00
IDR 18,255,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	1,253,312	0.01	USD 287,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 6% 15/2/2025	299,484	0.00
IDR 670,556,000,000	Indonesia Treasury Bond 6.5% 15/6/2025	47,957,703	0.49	USD 5,423,000	ASG Finance Designated Activity Co '144A' 7.875% 3/12/2024	3,755,427	0.04
IDR 32,129,000,000	Indonesia Treasury Bond 6.625% 15/5/2033	2,090,453	0.02	EUR 275,000	AVOCA CLO XII Ltd FRN 15/4/2030	321,005	0.00
IDR 91,223,000,000	Indonesia Treasury Bond 7% 15/5/2027	6,489,753	0.07	EUR 150,000	Avoca CLO XIV Designated Activity Co FRN 12/1/2031	160,485	0.00
IDR 109,218,000,000	Indonesia Treasury Bond 7% 15/9/2030	7,586,198	0.08	EUR 150,000	Avoca CLO XIV Designated Activity Co FRN 12/1/2031	150,946	0.00
IDR 70,993,000,000	Indonesia Treasury Bond 7.375% 15/5/2048	4,850,680	0.05	EUR 550,000	Avoca CLO XIV Designated Activity Co FRN 12/1/2031	351,321	0.00
IDR 196,506,000,000	Indonesia Treasury Bond 7.5% 15/6/2035	13,662,649	0.14	EUR 380,000	Avoca CLO XV DAC FRN 15/4/2031	391,284	0.00
IDR 33,575,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	2,491,179	0.03	EUR 350,000	Avoca CLO XVII Designated Activity Co FRN 15/10/2032	417,639	0.00
IDR 134,170,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	9,959,675	0.10	EUR 669,000	Avoca CLO XVII Designated Activity Co FRN 15/10/2032	799,584	0.01
USD 6,650,000	Pertamina Persero PT 4.175% 21/1/2050	6,803,781	0.07	EUR 1,400,000	Avoca CLO XVIII DAC FRN 15/4/2031	1,631,678	0.02
USD 925,000	Pertamina Persero PT 4.3% 20/5/2023	994,953	0.01	EUR 350,000	Avoca CLO XVIII DAC FRN 15/4/2031	408,583	0.00
USD 3,053,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	3,316,321	0.03	EUR 600,000	Avoca CLO XVIII DAC FRN 15/4/2031	630,141	0.01
IDR 28,140,000,000	Wijaya Karya Persero Tbk PT 7.7% 31/1/2021	1,845,269	0.02	USD 1,950,000	Bank of Ireland Group Plc FRN 19/9/2027*	1,959,126	0.02
		120,438,421	1.24	EUR 350,000	BlueMountain Fuji Eur CLO IV DAC FRN 30/3/2032	414,863	0.00
Ireland				EUR 500,000	BlueMountain Fuji Eur CLO V DAC FRN 15/1/2033	586,577	0.01
EUR 200,000	AIB Group Plc FRN 9/10/2024 (Perpetual)	233,822	0.00	EUR 350,000	Cairn CLO XII DAC FRN 15/4/2033	417,437	0.00
EUR 2,750,000	AIB Group Plc FRN 23/6/2025 (Perpetual)	3,390,227	0.04	EUR 838,000	Cairn CLO XII DAC FRN 15/4/2033	999,463	0.01
EUR 3,552,000	Allied Irish Banks Plc FRN 3/12/2020 (Perpetual)*	4,320,393	0.04	EUR 1,000,000	ClFC European Funding CLO FRN 15/4/2033	1,177,274	0.01
EUR 180,000	Anchorage Capital Europe CLO 2 DAC FRN 15/5/2031	203,039	0.00	EUR 400,000	ClFC European Funding CLO I DAC FRN 15/7/2032	431,157	0.00
EUR 250,000	Anchorage Capital Europe CLO 2 DAC FRN 15/5/2031	297,433	0.00	EUR 400,000	ClFC European Funding CLO II DAC FRN 15/4/2033	465,875	0.01
EUR 2,250,000	Aqueduct European CLO 2020- 5A DAC 20/4/2032 (Zero Coupon)	2,683,521	0.03	EUR 360,000	Contego CLO 7X BV DAC FRN 14/5/2032	425,064	0.00
EUR 750,000	Aqueduct European CLO 2020- 5A DAC 20/4/2032 (Zero Coupon)	894,507	0.01	EUR 375,000	Contego CLO 8A BV DAC 25/1/2032 (Zero Coupon)	447,254	0.01
EUR 2,250,000	Aqueduct European CLO 2020- 5A DAC 20/4/2032 (Zero Coupon)	2,683,521	0.03	EUR 205,000	Contego CLO II BV FRN 15/11/2026	240,942	0.00
EUR 1,000,000	Aqueduct European CLO 4-2019 DAC FRN 15/7/2032	1,192,926	0.01	EUR 2,625,000	Contego CLO VIII DAC FRN 25/1/2032	3,130,775	0.03
EUR 750,000	Aqueduct European CLO 4-2019 DAC FRN 15/7/2032	894,694	0.01	EUR 310,000	CVC Cordatus Loan Fund VI DAC FRN 15/4/2032	357,162	0.00
EUR 800,000	Arbour CLO II DAC 'Series 2014-2X B2R' FRN 15/5/2030	947,052	0.01	EUR 730,000	CVC Cordatus Loan Fund VI DAC FRN 15/4/2032	356,507	0.00
EUR 525,000	Arbour CLO VIII DAC FRN 15/7/2033	626,155	0.01	EUR 700,000	Halcyon Loan Advisors European Funding FRN 18/10/2031	813,572	0.01
EUR 1,600,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 2.125% 15/8/2026	1,907,528	0.02	EUR 700,000	Harvest CLO XVIII DAC FRN 15/10/2030	816,955	0.01
USD 209,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc '144A' 4.125% 15/8/2026	218,464	0.00	EUR 500,000	Harvest CLO XXII DAC FRN 15/1/2032	549,221	0.01
				EUR 126,000	Harvest CLO XXIII DAC FRN 20/10/2032	127,839	0.00

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EUR 710,000	Invesco Euro CLO I DAC FRN 15/7/2031	847,379	0.01	EUR 900,000	Voya Euro CLO I DAC FRN 15/10/2030	1,065,677	0.01
EUR 3,000,000	Invesco Euro CLO II DAC FRN 15/8/2032	3,560,758	0.04	EUR 200,000	Voya Euro CLO I DAC FRN 15/10/2030	233,170	0.00
EUR 293,515	Invesco Euro Clo III DAC FRN 15/7/2032	318,986	0.00	EUR 400,000	Voya Euro CLO II DAC FRN 15/7/2032	477,613	0.01
EUR 685,000	Invesco Euro Clo III DAC 15/7/2032 (Zero Coupon)	523,194	0.01	EUR 200,000	Voya Euro CLO II DAC FRN 15/7/2032	236,755	0.00
EUR 700,000	Invesco Euro CLO IV DAC FRN 15/4/2033	827,540	0.01	EUR 600,000	Voya Euro CLO III DAC FRN 15/4/2033	709,028	0.01
EUR 460,000	Madison Park Euro Funding X DAC FRN 25/10/2030	534,372	0.01				99,872,564 1.02
EUR 340,000	Madison Park Euro Funding XI DAC FRN 15/2/2031	394,946	0.00	Isle of Man			
USD 1,378,000	Novolipetsk Steel Via Steel Funding DAC '144A' 4.7% 30/5/2026	1,530,657	0.02	EUR 400,000	Playtech Plc 4.25% 7/3/2026	486,612	0.00
EUR 450,000	OAK Hill European Credit Partners VI DAC FRN 20/1/2032	525,915	0.01	Israel			
EUR 800,000	OCF Euro CLO 2017-2 DAC FRN 15/1/2032	941,780	0.01	USD 885,000	Bank Leumi Le-Israel BM '144A' FRN 29/1/2031	896,616	0.01
EUR 720,000	OZLME IV DAC FRN 27/7/2032	840,752	0.01	USD 260,000	Israel Government International Bond 2.75% 3/7/2030	286,650	0.00
EUR 2,620,000	Providus Clo 3X DAC FRN 20/7/2032	3,119,482	0.03	USD 3,189,056	Leviathan Bond Ltd '144A' 5.75% 30/6/2023*	3,312,632	0.04
EUR 400,000	Providus Clo III DAC FRN 20/7/2032	439,089	0.01				4,495,898 0.05
EUR 328,350	River Green Finance 2020 DAC FRN 22/1/2032	384,843	0.00	Italy			
EUR 452,725	River Green Finance 2020 DAC FRN 22/1/2032	531,905	0.01	EUR 400,000	Assicurazioni Generali SpA FRN 21/11/2025 (Perpetual)	520,603	0.01
EUR 350,000	Rockford Tower Europe 2018- 1X FRN 20/12/2031	411,823	0.00	EUR 536,000	Assicurazioni Generali SpA FRN 27/10/2047	762,844	0.01
EUR 3,750,000	Rockford Tower Europe CLO 2018-1 DAC FRN 20/12/2031	4,471,778	0.05	EUR 400,000	Assicurazioni Generali SpA FRN 8/6/2048	558,172	0.01
EUR 280,000	RRE Loan Management 1X DAC FRN 15/4/2032	330,333	0.00	EUR 300,000	Atlantia SpA 1.625% 3/2/2025	352,829	0.00
EUR 1,900,000	RRE Loan Management 1X DAC FRN 15/4/2032	2,268,027	0.02	EUR 100,000	Atlantia SpA 1.875% 13/7/2027	116,532	0.00
EUR 350,000	RRE Loan Management 2A DAC FRN 15/1/2032	416,082	0.00	EUR 200,000	Autostrade per l'Italia SpA 1.75% 1/2/2027	232,465	0.00
EUR 2,210,000	RRE Loan Management 4A DAC 15/4/2032 (Zero Coupon)	2,635,814	0.03	EUR 200,000	Autostrade per l'Italia SpA 1.875% 4/11/2025	237,250	0.00
EUR 6,530,000	RRE Loan Management 4A DAC 15/4/2032 (Zero Coupon)	7,788,175	0.08	EUR 2,600,000	Autostrade per l'Italia SpA 1.875% 26/9/2029	3,011,030	0.03
EUR 100,000	Smurfit Kappa Acquisitions ULC 2.375% 1/2/2024	123,533	0.00	EUR 200,000	Autostrade per l'Italia SpA 4.375% 16/9/2025*	267,186	0.00
EUR 452,000	Smurfit Kappa Treasury ULC 1.5% 15/9/2027	543,569	0.01	EUR 3,300,000	Autostrade per l'Italia SpA 5.875% 9/6/2024	4,525,812	0.05
EUR 350,000	Sound Point Euro CLO I Funding DAC FRN 25/4/2032	420,064	0.00	GBP 200,000	Autostrade per l'Italia SpA 6.25% 9/6/2022	283,724	0.00
EUR 1,940,000	Sound Point Euro CLO II Funding DAC FRN 26/10/2032	2,295,745	0.02	EUR 1,100,000	Banca Monte dei Paschi di Siena SpA 2.625% 28/4/2025	1,297,184	0.01
EUR 800,000	Sound Point Euro CLO II Funding DAC FRN 26/10/2032	953,210	0.01	EUR 300,000	Banca Monte dei Paschi di Siena SpA 3.625% 24/9/2024	366,748	0.00
EUR 1,350,000	St Paul's CLO XII DAC FRN 15/4/2033	1,580,926	0.02	EUR 442,000	Banco BPM SpA 2.5% 21/6/2024	537,574	0.01
EUR 479,856	Taurus 2019-1 FR DAC FRN 2/2/2031	540,972	0.01	EUR 225,000	Brignole Co 2019-1 SRL FRN 24/7/2034	265,287	0.00
EUR 448,645	Taurus 2019-1 FR DAC FRN 2/2/2031	515,863	0.01	EUR 900,000	Buzzi Unicem SpA 2.125% 28/4/2023	1,121,572	0.01
GBP 1,985,000	Taurus 2019-2 UK DAC FRN 17/11/2029	2,474,818	0.03	EUR 661,596	Diocle Spa FRN 30/6/2026	788,083	0.01
GBP 3,372,000	Taurus 2019-2 UK DAC FRN 17/11/2029	4,314,874	0.04	EUR 2,175,000	Gamma Bidco SpA 6.25% 15/7/2025	2,591,710	0.03
GBP 2,057,000	Virgin Media Vendor Financing Notes III DAC 4.875% 15/7/2028	2,793,001	0.03	EUR 2,365,000	Infrastrutture Wireless Italiane SpA 1.875% 8/7/2026	2,878,658	0.03
				EUR 2,810,000	Intesa Sanpaolo SpA FRN 11/1/2027 (Perpetual)	3,879,269	0.04
				EUR 900,000	Intesa Sanpaolo SpA FRN 27/2/2030 (Perpetual)	931,182	0.01
				EUR 2,850,000	Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual)	3,409,324	0.04
				EUR 2,000,000	Intesa Sanpaolo SpA 1% 19/11/2026	2,385,054	0.03
				EUR 1,890,000	Intesa Sanpaolo SpA 1.75% 4/7/2029	2,341,011	0.02
				GBP 1,550,000	Intesa Sanpaolo SpA 5.148% 10/6/2030	2,246,918	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 37,557,000	Italy Buoni Poliennali Del Tesoro '144A' 2.45% 1/9/2050	49,482,834	0.51	EUR 1,145,000	Mizuho Financial Group Inc 0.118% 6/9/2024*	1,361,306	0.01
EUR 8,592,000	Italy Buoni Poliennali Del Tesoro '144A' 2.7% 1/3/2047	11,900,327	0.12	JPY 100,000,000	Rohm Co Ltd 5/12/2024 (Zero Coupon)	951,023	0.01
EUR 1,746,000	Italy Buoni Poliennali Del Tesoro '144A' 2.8% 1/3/2067	2,422,484	0.03	JPY 180,000,000	SBI Holdings Inc/Japan 13/9/2023 (Zero Coupon)	1,692,954	0.02
EUR 16,206,000	Italy Buoni Poliennali Del Tesoro '144A' 3.45% 1/3/2048	25,515,698	0.26	USD 600,000	Shizuoka Bank Ltd/The FRN 25/1/2023	566,892	0.01
EUR 1,570,000	Italy Buoni Poliennali Del Tesoro '144A' 3.85% 1/9/2049*	2,644,133	0.03	USD 3,900,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual)	3,793,604	0.04
EUR 7,571,000	Italy Buoni Poliennali Del Tesoro '144A' 4.75% 1/9/2044	13,975,323	0.14	USD 800,000	SoftBank Group Corp FRN 19/7/2027 (Perpetual)	793,000	0.01
EUR 5,812,000	Leonardo SpA 2.375% 8/1/2026	6,994,879	0.07	EUR 1,300,000	SoftBank Group Corp 3.125% 19/9/2025	1,599,893	0.02
EUR 1,244,375	Sisal Group SpA 7% 31/7/2023	1,519,563	0.02	EUR 3,886,000	SoftBank Group Corp 4% 20/4/2023	4,874,078	0.05
EUR 1,051,557	Taurus 2018-1 IT SRL Series 2018-IT1 A FRN 18/5/2030	1,202,207	0.01	EUR 885,000	SoftBank Group Corp 4% 19/9/2029	1,126,956	0.01
EUR 4,700,000	Telecom Italia SpA/Milano 1.125% 26/3/2022	5,597,170	0.06	EUR 300,000	SoftBank Group Corp 4.5% 20/4/2025	387,764	0.00
EUR 1,599,000	Telecom Italia SpA/Milano 2.75% 15/4/2025	1,983,573	0.02	USD 800,000	SoftBank Group Corp 4.75% 19/9/2024	844,000	0.01
EUR 200,000	Telecom Italia SpA/Milano 3% 30/9/2025	249,489	0.00	EUR 1,381,000	SoftBank Group Corp 4.75% 30/7/2025	1,799,886	0.02
EUR 200,000	Telecom Italia SpA/Milano 3.25% 16/1/2023	251,062	0.00	EUR 3,130,000	SoftBank Group Corp 5% 15/4/2028	4,207,700	0.04
EUR 1,354,000	Telecom Italia SpA/Milano 4% 11/4/2024	1,740,021	0.02	USD 200,000	SoftBank Group Corp 5.375% 30/7/2022*	209,250	0.00
EUR 280,000	Telecom Italia SpA/Milano 4.875% 25/9/2020	334,871	0.00	USD 400,000	SoftBank Group Corp 6% 30/7/2025*	437,500	0.00
EUR 950,000	UniCredit SpA FRN 10/9/2021 (Perpetual)	1,155,703	0.01	EUR 1,920,000	Takeda Pharmaceutical Co Ltd 2% 9/7/2040	2,414,030	0.03
EUR 675,000	UniCredit SpA FRN 3/6/2022 (Perpetual)	883,549	0.01	USD 1,105,000	Takeda Pharmaceutical Co Ltd 2.05% 31/3/2030	1,122,101	0.01
EUR 2,500,000	UniCredit SpA FRN 3/6/2023 (Perpetual)*	3,067,414	0.03	USD 1,723,000	Takeda Pharmaceutical Co Ltd 3.175% 9/7/2050	1,756,362	0.02
USD 1,500,000	UniCredit SpA FRN 3/6/2024 (Perpetual)	1,630,125	0.02	USD 2,560,000	Takeda Pharmaceutical Co Ltd 5% 26/11/2028	3,169,134	0.03
EUR 2,200,000	UniCredit SpA FRN 3/6/2026 (Perpetual)	2,915,795	0.03	JPY 320,000,000	Tohoku Electric Power Co Inc 3/12/2020 (Zero Coupon)	3,003,300	0.03
EUR 2,200,000	UniCredit SpA FRN 3/6/2027 (Perpetual)*	2,095,830	0.02	JPY 120,000,000	Transcosmos Inc 22/12/2020 (Zero Coupon)	1,126,384	0.01
EUR 4,885,000	UniCredit SpA FRN 22/7/2027	5,808,453	0.06			548,956,159	5.63
EUR 1,700,000	UniCredit SpA FRN 20/2/2029	2,178,189	0.02	Jersey			
EUR 200,000	UniCredit SpA FRN 23/9/2029	229,158	0.00	EUR 209,000	Avis Budget Finance Plc 4.125% 15/11/2024	229,315	0.00
EUR 900,000	UniCredit SpA FRN 15/1/2032	1,033,156	0.01	EUR 1,300,000	Avis Budget Finance Plc 4.75% 30/1/2026	1,418,688	0.02
USD 1,012,000	UniCredit SpA '144A' FRN 30/6/2035	1,047,241	0.01	GBP 5,897,000	CPUK Finance Ltd 4.25% 28/8/2022	7,725,623	0.08
EUR 200,000	Unione di Banche Italiane SpA FRN 20/1/2025 (Perpetual)	245,691	0.00	GBP 157,000	CPUK Finance Ltd 4.875% 28/8/2025	197,637	0.00
EUR 500,000	Unione di Banche Italiane SpA FRN 4/3/2029	668,644	0.01	GBP 500,000	Derwent London Capital No 3 Jersey Ltd 1.5% 12/6/2025	641,500	0.01
		184,680,603	1.89	GBP 581,000	Galaxy Bidco Ltd 6.5% 31/7/2026*	790,977	0.01
Japan				USD 2,098,000	Hbos Capital Funding NO 1 LP 6.85% 23/12/2020 (Perpetual)	2,145,205	0.02
JPY 150,000,000	HIS Co Ltd 15/11/2024 (Zero Coupon)	1,154,308	0.01	GBP 1,900,000	Intu Jersey 2 Ltd 2.875% 1/11/2022	413,387	0.00
JPY 2,861,950,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	25,564,226	0.26	EUR 5,916,179	LHC3 Plc 4.125% 15/8/2024	7,021,440	0.07
JPY 47,300,000,000	Japan Treasury Discount Bill 14/9/2020 (Zero Coupon)	445,942,848	4.58	USD 1,200,000	Tullow Oil Jersey Ltd 6.625% 12/7/2021	972,000	0.01
JPY 1,921,200,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	18,374,363	0.19			21,555,772	0.22
JPY 1,467,400,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	13,961,316	0.14	Kuwait			
JPY 90,000,000	LINE Corp 19/9/2025 (Zero Coupon)	849,993	0.01	USD 200,000	Burgan Bank SAK FRN 9/7/2024 (Perpetual)	196,844	0.00
JPY 490,000,000	Mitsubishi Chemical Holdings Corp 30/3/2022 (Zero Coupon)	4,578,014	0.05				
JPY 140,000,000	Mitsubishi Chemical Holdings Corp 29/3/2024 (Zero Coupon)	1,293,974	0.01				

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Lithuania				USD 4,339,000	Gol Finance SA '144A' 7% 31/1/2025*		
EUR 7,390,000	Lithuania Government International Bond 0.5% 28/7/2050	8,424,321	0.09	EUR 200,000	Hanesbrands Finance Luxembourg SCA 3.5% 15/6/2024	2,258,314	0.02
Luxembourg				EUR 1,300,000	HeidelbergCement Finance Luxembourg SA 1.125% 1/12/2027	248,077	0.00
EUR 2,800,000	ADO Properties SA 3.25% 5/8/2025	3,376,512	0.04	EUR 2,212,000	HeidelbergCement Finance Luxembourg SA 1.75% 24/4/2028	1,560,542	0.02
EUR 3,510,000	Altice Financing SA 2.25% 15/1/2025*	4,081,636	0.04	EUR 800,000	HeidelbergCement Finance Luxembourg SA 2.5% 9/10/2024	2,767,960	0.03
EUR 744,000	Altice Financing SA 3% 15/1/2028	858,512	0.01	USD 425,000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc '144A' 5.5% 15/1/2030	1,025,496	0.01
USD 5,530,000	Altice Financing SA '144A' 7.5% 15/5/2026	5,901,616	0.06	USD 1,721,000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc '144A' 6.5% 15/4/2029	4,206,871	0.04
EUR 665,000	Altice Finco SA 4.75% 15/1/2028	751,490	0.01	EUR 842,920	LHMC Finco 2 Sarl 7.25% 2/10/2025*	718,811	0.01
EUR 3,201,000	Altice France Holding SA 8% 15/5/2027	4,173,991	0.04	EUR 100,000	Matterhorn Telecom SA 2.625% 15/9/2024	118,093	0.00
EUR 1,800,000	ArcelorMittal SA 1.75% 19/11/2025	2,125,145	0.02	EUR 974,000	Matterhorn Telecom SA 3.125% 15/9/2026	1,130,546	0.01
USD 342,000	ArcelorMittal SA 4.25% 16/7/2029	364,567	0.00	EUR 898,000	Matterhorn Telecom SA 4% 15/11/2027*	1,077,806	0.01
EUR 700,000	Aroundtown SA FRN 23/9/2024 (Perpetual)	829,255	0.01	EUR 780,000	Medtronic Global Holdings SCA 1.125% 7/3/2027	984,128	0.01
EUR 100,000	Aroundtown SA 2% 2/11/2026	126,289	0.00	EUR 2,960,000	Medtronic Global Holdings SCA 1.75% 2/7/2049	3,709,027	0.04
GBP 284,000	B&M European Value Retail SA 3.625% 15/7/2025	383,127	0.00	EUR 1,100,000	Medtronic Global Holdings SCA 2.25% 7/3/2039	1,541,901	0.02
EUR 3,409,000	Becton Dickinson Euro Finance Sarl 1.208% 4/6/2026	4,147,455	0.04	USD 551,000	MHP Lux SA '144A' 6.25% 19/9/2029	537,225	0.01
EUR 300,000	Blackstone Property Partners Europe Holdings Sarl 2.2% 24/7/2025	374,320	0.00	USD 321,000	MHP Lux SA 6.25% 19/9/2029	312,975	0.00
EUR 694,000	Cabot Financial Luxembourg II SA FRN 14/6/2024	829,915	0.01	USD 815,000	Millicom International Cellular SA 5.125% 15/1/2028	857,278	0.01
GBP 1,500,000	Cabot Financial Luxembourg SA 7.5% '1/10/2023	2,036,794	0.02	USD 1,800,000	Millicom International Cellular SA '144A' 6.625% 15/10/2026	1,960,313	0.02
EUR 2,865,000	Cirsa Finance International Sarl 4.75% 22/5/2025*	2,978,511	0.03	USD 433,000	Minerva Luxembourg SA '144A' 6.5% 20/9/2026	458,574	0.01
EUR 1,031,000	Cirsa Finance International Sarl 6.25% 20/12/2023	1,117,124	0.01	EUR 300,000	Monitchem HoldCo 2 SA 9.5% 15/9/2026	372,115	0.00
USD 2,800,000	Cirsa Finance International Sarl '144A' 7.875% 20/12/2023	2,548,000	0.03	EUR 2,248,000	Monitchem HoldCo 3 SA 5.25% 15/3/2025	2,781,679	0.03
EUR 2,150,000	Codere Finance 2 Luxembourg SA 6.75% 1/11/2021	1,576,913	0.02	USD 1,057,000	Nexa Resources SA '144A' 5.375% 4/5/2027	1,121,081	0.01
USD 200,000	Codere Finance 2 Luxembourg SA '144A' 7.625% 1/11/2021	122,650	0.00	USD 288,000	Nielsen Co Luxembourg SARL/ The '144A' 5% 1/2/2025	293,760	0.00
EUR 587,000	Codere Finance 2 Luxembourg SA 12.75% 30/9/2023	701,554	0.01	USD 445,000	Puma International Financing SA 5% 24/1/2026	389,097	0.00
EUR 1,641,000	ContourGlobal Power Holdings SA 3.375% 1/8/2023	1,980,687	0.02	USD 1,887,000	Puma International Financing SA '144A' 5% 24/1/2026*	1,649,946	0.02
EUR 3,312,000	ContourGlobal Power Holdings SA 4.125% 1/8/2025	4,108,149	0.04	USD 3,227,000	Puma International Financing SA '144A' 5.125% 6/10/2024*	2,863,963	0.03
EUR 3,615,000	DH Europe Finance II Sarl 0.2% 18/3/2026	4,297,086	0.04	EUR 500,000	Rossini Sarl FRN 30/10/2025	593,040	0.01
EUR 1,300,000	DH Europe Finance II Sarl 1.8% 18/9/2049	1,569,860	0.02	EUR 2,188,000	Rossini Sarl 6.75% 30/10/2025	2,805,294	0.03
USD 2,367,897	Dragon Aviation Finance Luxembourg SA 4% 28/11/2022	2,448,796	0.03	USD 1,174,000	Rumo Luxembourg Sarl '144A' 5.875% 18/1/2025	1,247,742	0.01
EUR 300,000	E-Carat SA FRN 20/12/2028	352,231	0.00	EUR 500,000	SES SA FRN 2/1/2022 (Perpetual)*	612,248	0.01
EUR 200,000	E-Carat SA FRN 20/12/2028	234,745	0.00	EUR 4,021,000	SES SA FRN 29/1/2024 (Perpetual)*	5,131,453	0.05
EUR 2,200,000	European TopSoho Sarl 4% 21/9/2021	1,287,017	0.01	EUR 2,346,000	SES SA 1.625% 22/3/2026*	2,848,159	0.03
EUR 479,000	Garfunkelux Holdco 3 SA FRN 1/9/2023	523,029	0.01	EUR 2,030,000	SES SA 2% 2/7/2028	2,455,694	0.03
EUR 2,163,000	Garfunkelux Holdco 3 SA 7.5% 1/8/2022	2,467,539	0.03	USD 429,000	SES SA '144A' 5.3% 4/4/2043	437,047	0.01
GBP 300,000	Garfunkelux Holdco 3 SA 8.5% 1/11/2022	383,515	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 300,000	Silver Arrow S.A. Compartment 10 FRN 15/3/2027	352,552	0.00	USD 3,382,000	BBVA Bancomer SA/Texas '144A' 6.75% 30/9/2022	3,677,397	0.04
EUR 300,000	Silver Arrow S.A. Compartment 10 FRN 15/3/2027	349,775	0.00	USD 200,000	Braskem Idesa SAPI '144A' 7.45% 15/11/2029	185,500	0.00
EUR 1,621,895	Summer BC Holdco A Sarl 9.25% 31/10/2027*	1,862,087	0.02	EUR 1,198,000	Cemex SAB de CV 3.125% 19/3/2026	1,398,321	0.01
EUR 5,050,000	Summer BC Holdco B SARL 5.75% 31/10/2026*	5,968,386	0.06	USD 460,000	Controladora Mabe SA de CV '144A' 5.6% 23/10/2028	506,000	0.01
USD 973,000	Telecom Italia Capital SA 6.375% 15/11/2033*	1,216,430	0.01	USD 222,000	Credito Real SAB de CV SOFOM ER '144A' 7.25% 20/7/2023*	216,415	0.00
USD 1,426,000	Telecom Italia Capital SA 7.721% 4/6/2038	1,983,210	0.02	USD 2,832,000	Cydsa SAB de CV '144A' 6.25% 4/10/2027	2,955,900	0.03
EUR 1,336,000	Telecom Italia Finance SA 7.75% 24/1/2033	2,365,234	0.02	USD 2,722,000	Fomento Economico Mexicano SAB de CV 3.5% 16/1/2050	2,894,382	0.03
USD 450,000	Ultrapar International SA '144A' 5.25% 6/6/2029	466,664	0.01	USD 614,000	Grupo Bimbo SAB de CV '144A' FRN 17/4/2023 (Perpetual)	649,152	0.01
USD 273,000	Usiminas International Sarl '144A' 5.875% 18/7/2026	278,503	0.00	USD 221,000	Grupo Bimbo SAB de CV 4.5% 25/1/2022	232,223	0.00
EUR 300,000	Vivion Investments Sarl 3% 8/8/2024	322,810	0.00	USD 2,531,000	Grupo KUO SAB De CV '144A' 5.75% 7/7/2027*	2,399,704	0.03
EUR 1,525,000	Whirlpool Finance Luxembourg Sarl 1.1% 9/11/2027	1,824,259	0.02	USD 3,577,000	Industrias Penoles SAB de CV '144A' 4.15% 12/9/2029*	3,884,398	0.04
EUR 2,139,000	Whirlpool Finance Luxembourg Sarl 1.25% 2/11/2026	2,600,999	0.03	USD 1,251,000	Industrias Penoles SAB de CV '144A' 4.75% 6/8/2050*	1,321,369	0.01
		132,158,663	1.36	USD 1,904,000	Kimberly-Clark de Mexico SAB de CV '144A' 2.431% 1/7/2031*	1,945,068	0.02
Malaysia				USD 248,000	Mexico City Airport Trust '144A' 4.25% 31/10/2026	233,507	0.00
USD 4,600,000	1MDB Energy Ltd 5.99% 11/5/2022	4,864,500	0.05	USD 550,000	Mexico City Airport Trust '144A' 5.5% 31/7/2047	475,492	0.01
USD 8,874,000	Cindai Capital Ltd 8/2/2023 (Zero Coupon)	9,195,683	0.09	USD 3,385,000	Mexico Government International Bond 3.75% 11/1/2028	3,660,560	0.04
USD 2,794,000	Petronas Capital Ltd '144A' 3.5% 21/4/2030	3,173,795	0.03	USD 361,000	Mexico Government International Bond 4.125% 21/1/2026	402,695	0.00
USD 1,216,000	Petronas Capital Ltd '144A' 4.55% 21/4/2050	1,605,880	0.02	USD 436,000	Mexico Government International Bond 4.15% 28/3/2027	484,614	0.01
USD 1,276,000	Petronas Capital Ltd '144A' 4.8% 21/4/2060	1,824,680	0.02	USD 7,646,000	Mexico Government International Bond 4.5% 22/4/2029	8,592,193	0.09
USD 450,000	TNB Global Ventures Capital Bhd 4.851% 1/11/2028	529,087	0.01	USD 11,107,000	Mexico Government International Bond 4.75% 27/4/2032	12,684,541	0.13
		21,193,625	0.22	USD 1,698,000	Minera Mexico SA de CV '144A' 4.5% 26/1/2050	1,870,453	0.02
Maldives				USD 450,000	Operadora de Servicios Mega SA de CV Sofom ER '144A' 8.25% 11/2/2025	397,406	0.00
USD 2,280,000	Republic of Maldives Ministry of Finance and Treasury Bond 7% 7/6/2022	1,738,500	0.02	USD 376,000	Orbia Advance Corp SAB de CV '144A' 5.5% 15/1/2048	423,294	0.00
Mauritius				USD 2,345,000	Petroleos Mexicanos FRN 11/3/2022*	2,315,688	0.02
USD 200,000	Greenko Solar Mauritius Ltd 5.55% 29/1/2025*	204,500	0.00	USD 3,660,000	Petroleos Mexicanos 4.25% 15/1/2025	3,522,750	0.04
USD 2,310,000	HTA Group Ltd/Mauritius '144A' 7% 18/12/2025*	2,477,475	0.03	USD 7,525,000	Petroleos Mexicanos 4.5% 23/1/2026	7,024,587	0.07
USD 200,000	Network i2i Ltd FRN 15/1/2025 (Perpetual)	201,625	0.00	USD 34,000	Petroleos Mexicanos 5.35% 12/2/2028	30,966	0.00
		2,883,600	0.03	USD 695,000	Petroleos Mexicanos 5.5% 21/1/2021	704,773	0.01
Mexico				USD 1,040,000	Petroleos Mexicanos '144A' 5.95% 28/1/2031	932,100	0.01
USD 3,723,000	Alpha Holding SA de CV '144A' 9% 10/2/2025	2,981,309	0.03	USD 136,000	Petroleos Mexicanos 6.5% 23/1/2029	130,858	0.00
USD 5,892,000	America Movil SAB de CV 2.875% 7/5/2030	6,367,308	0.07	USD 386,000	Petroleos Mexicanos '144A' 6.84% 23/1/2030	370,560	0.00
USD 3,392,000	Axtel SAB de CV '144A' 6.375% 14/11/2024	3,563,190	0.04	USD 1,632,000	Petroleos Mexicanos 6.875% 4/8/2026	1,660,560	0.02
USD 272,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN 27/9/2024 (Perpetual)	272,000	0.00				
USD 3,342,000	Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand '144A' 5.375% 17/4/2025	3,780,637	0.04				
USD 1,814,000	BBVA Bancomer SA/Texas '144A' FRN 13/9/2034	1,823,415	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 (%)
USD 10,778,000	Petroleos Mexicanos 6.95%	28/1/2060	8,978,074	0.89	EUR 725,000	Conti-Gummi Finance BV	2.125% 27/11/2023	907,873	0.01
USD 231,000	Trust Fibra Uno '144A' 4.869%	15/1/2030	233,688	0.00	EUR 2,070,000	CRH Funding BV 1.625%	5/5/2030*	2,659,804	0.03
USD 3,002,000	Trust Fibra Uno '144A' 5.25%	15/12/2024*	3,259,046	0.03	EUR 2,000,000	de Volksbank NV FRN	22/10/2030	2,453,931	0.03
USD 2,251,000	Trust Fibra Uno '144A' 6.95%	30/1/2044	2,447,962	0.03	EUR 2,593,000	Digital Dutch Finco BV 0.625%	15/7/2025*	3,125,082	0.03
				101,890,055	1.05	EUR 1,131,000	Dufry One BV 2% 15/2/2027	1,095,159	0.01
						EUR 1,337,000	Dufry One BV 2.5% 15/10/2024*	1,363,358	0.01
						EUR 470,000	EDF Finance BV 1.875%		0.00
USD 2,272,000	Mongolian Mortgage Corp Hfc LLC 9.75% 29/1/2022		2,210,426	0.02	USD 1,600,000	ELM BV for Swiss Re Ltd	3.25% 13/6/2024	1,696,320	0.02
						USD 971,000	Embraer Netherlands Finance BV 5.4% 1/2/2027	903,030	0.01
USD 1,193,000	OCP SA 4.5% 22/10/2025		1,267,935	0.01	USD 902,000	Equate Petrochemical BV	4.25% 3/11/2026	968,945	0.01
						USD 1,037,000	Equate Petrochemical BV '144A' 4.25% 3/11/2026	1,113,965	0.01
						EUR 2,330,000	Ferrovial Netherlands BV FRN 14/2/2023 (Perpetual)	2,702,440	0.03
EUR 600,000	ABN AMRO Bank NV FRN 22/9/2020 (Perpetual)		718,289	0.01	EUR 1,170,000	Fiat Chrysler Automobiles NV	3.375% 7/7/2023	1,449,406	0.01
EUR 400,000	ABN AMRO Bank NV FRN 22/9/2025 (Perpetual)		483,034	0.01	EUR 2,130,000	Fiat Chrysler Automobiles NV	3.875% 5/1/2026	2,747,811	0.03
EUR 800,000	Airbus Finance BV 2.125% 29/10/2029		1,054,368	0.01	EUR 2,358,000	Fiat Chrysler Automobiles NV	4.5% 7/7/2028*	3,170,565	0.03
EUR 1,000,000	Airbus SE 14/6/2021 (Zero Coupon)		1,189,384	0.01	EUR 1,880,000	Givaudan Finance Europe BV	1.625% 22/4/2032	2,448,180	0.03
EUR 1,015,000	Airbus SE 1.375% 9/6/2026*		1,256,041	0.01	EUR 300,000	Hema Bondco II BV 8.5%	15/1/2023	9,267	0.00
EUR 1,105,000	Airbus SE 2% 7/4/2028		1,424,829	0.01	EUR 3,800,000	Iberdrola International BV FRN 12/11/2024 (Perpetual)		4,910,923	0.05
EUR 2,130,000	Airbus SE 2.375% 7/4/2032		2,770,116	0.03	USD 1,895,000	ING Groep NV FRN 16/4/2024 (Perpetual)		2,019,246	0.02
EUR 5,170,000	Airbus SE 2.375% 9/6/2040		6,282,891	0.06	USD 200,000	ING Groep NV FRN 16/4/2025 (Perpetual)		212,350	0.00
USD 20,420,180	Ajao Mortgage Loan Trust	30/12/2049 (Zero Coupon)	20,352,166	0.01	USD 800,000	ING Groep NV FRN 16/11/2026 (Perpetual)		846,332	0.01
USD 211,000	Alcoa Nederland Holding BV '144A' 6.125% 15/5/2028		228,468	0.00	EUR 1,600,000	ING Groep NV FRN 15/2/2029		2,019,406	0.02
USD 310,000	Alcoa Nederland Holding BV '144A' 6.75% 30/9/2024		322,016	0.00	EUR 7,500,000	ING Groep NV FRN 26/5/2031		9,414,687	0.10
USD 208,000	Alcoa Nederland Holding BV '144A' 7% 30/9/2026		223,561	0.00	EUR 3,010,000	Intertrust Group BV 3.375%	15/11/2025	3,710,865	0.04
EUR 700,000	ALME Loan Funding V BV FRN 15/7/2031		830,564	0.01	EUR 800,000	JAB Holdings BV 3.375%	17/4/2035	1,120,018	0.01
EUR 300,000	Ares European CLO X BV FRN 15/10/2031		354,448	0.00	EUR 1,400,000	Koninklijke KPN NV FRN 8/11/2024 (Perpetual)*		1,661,231	0.02
EUR 400,000	Ares European CLO XI BV FRN 15/4/2032		474,045	0.00	EUR 1,000,000	LKQ European Holdings BV	3.625% 1/4/2026	1,234,336	0.01
EUR 645,000	Ares European CLO XII BV FRN 20/4/2032		766,844	0.01	USD 905,000	Lukoil Securities BV '144A'	3.875% 6/5/2030	966,087	0.01
USD 2,800,000	ARI Investments LLC 6/1/2025 (Zero Coupon)		2,716,000	0.03	EUR 100,000	Magoi 2019 BV FRN 27/7/2039		118,612	0.00
EUR 1,519,000	Ashland Services BV 2% 30/1/2028		1,765,903	0.02	EUR 200,000	Magoi 2019 BV FRN 27/7/2039		237,502	0.00
USD 1,250,000	AT Securities BV FRN 21/7/2023 (Perpetual)		1,267,187	0.01	EUR 100,000	Magoi 2019 BV FRN 27/7/2039		118,477	0.00
EUR 4,500,000	ATP Netherlands BV FRN 20/1/2023 (Perpetual)		5,454,257	0.06	USD 3,163,000	MDGH - GMTN BV '144A' 2.5% 7/11/2024		3,338,784	0.03
EUR 600,000	Axalta Coating Systems Dutch Holding B BV 3.75% 15/1/2025		729,918	0.01	USD 2,215,000	MDGH - GMTN BV '144A' 2.875% 7/11/2029		2,394,623	0.02
USD 545,000	Bharti Airtel International Netherlands BV 5.125% 11/3/2023*		581,423	0.01	USD 2,430,000	MDGH - GMTN BV 3.7% 7/11/2049		2,673,000	0.03
USD 1,805,000	Bharti Airtel International Netherlands BV 5.35% 20/5/2024		1,964,852	0.02	USD 1,965,000	MDGH - GMTN BV 3.95% 21/5/2050		2,253,609	0.02
EUR 1,108,000	BMW Finance NV 14/4/2023 (Zero Coupon)		1,319,252	0.01	USD 1,681,000	Mong Duong Finance Holdings BV 5.125% 7/5/2029		1,698,861	0.02
USD 6,741,000	Braskem Netherlands Finance BV '144A' FRN 23/1/2081*		7,086,476	0.07	EUR 1,900,000	Naturgy Finance BV FRN 18/11/2022 (Perpetual)		2,363,254	0.02
EUR 600,000	Cairn CLO IX BV FRN 25/4/2032		697,467	0.01	EUR 500,000	Naturgy Finance BV FRN 24/4/2024 (Perpetual)*		617,472	0.01
EUR 1,150,000	Conti-Gummi Finance BV 1.125% 25/9/2024		1,396,764	0.01					

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USD 1,256,000	NXP BV / NXP Funding LLC "144A" 4.125% 1/6/2021	1,288,569	0.01	EUR 6,800,000	Telefonica Europe BV FRN 14/12/2024 (Perpetual)	8,606,947	0.09
USD 354,000	NXP BV / NXP Funding LLC / NXP USA Inc "144A" 3.15% 1/5/2027	386,886	0.00	EUR 6,600,000	Telefonica Europe BV FRN 22/6/2026 (Perpetual)	8,088,133	0.08
USD 469,000	NXP BV / NXP Funding LLC / NXP USA Inc "144A" 3.4% 1/5/2030	518,692	0.01	EUR 7,290,000	TenneT Holding BV FRN 22/7/2025 (Perpetual)	8,904,497	0.09
EUR 400,000	OCI NV 3.125% 1/11/2024	483,034	0.01	EUR 300,000	Teva Pharmaceutical Finance Netherlands II BV 1.625% 15/10/2028	300,390	0.00
EUR 1,985,000	OCI NV 5% 15/4/2023*	2,450,323	0.03	EUR 1,300,000	Teva Pharmaceutical Finance Netherlands II BV 1.875% 31/3/2027	1,369,994	0.01
EUR 858,000	OI European Group BV 2.875% 15/2/2025	1,032,485	0.01	EUR 100,000	Teva Pharmaceutical Finance Netherlands II BV 6% 31/1/2025	127,393	0.00
EUR 620,000	OI European Group BV 3.125% 15/11/2024	766,265	0.01	USD 1,538,000	Teva Pharmaceutical Finance Netherlands III BV "144A" 7.125% 31/1/2025	1,669,932	0.02
USD 182,000	Petrobras Global Finance BV 4.375% 20/5/2023	190,417	0.00	EUR 2,123,000	Trivium Packaging Finance BV 3.75% 15/8/2026	2,621,053	0.03
USD 1,516,000	Petrobras Global Finance BV "144A" 5.093% 15/1/2030*	1,571,429	0.02	EUR 1,167,000	United Group BV FRN 15/2/2026	1,359,548	0.01
USD 2,947,000	Petrobras Global Finance BV 5.093% 15/1/2030*	3,054,750	0.03	EUR 762,000	United Group BV 3.625% 15/2/2028	881,337	0.01
USD 1,161,000	Petrobras Global Finance BV 5.299% 27/1/2025	1,270,025	0.01	EUR 4,857,000	United Group BV 4.875% 1/7/2024*	5,888,352	0.06
USD 642,000	Petrobras Global Finance BV 5.6% 3/1/2031	684,934	0.01	EUR 100,000	UPC Holding BV 3.875% 15/6/2029	119,696	0.00
USD 115,000	Petrobras Global Finance BV 5.999% 27/1/2028	128,024	0.00	EUR 1,200,000	Upjohn Finance BV 0.816% 23/6/2022*	1,446,998	0.01
USD 17,000	Petrobras Global Finance BV 6.125% 17/1/2022	17,991	0.00	USD 702,000	VEON Holdings BV "144A" 4% 9/4/2025	733,590	0.01
USD 1,082,000	Petrobras Global Finance BV 6.75% 3/6/2050	1,207,837	0.01	EUR 1,400,000	Volkswagen International Finance NV FRN 14/12/2022 (Perpetual)	1,673,186	0.02
USD 4,845,000	Petrobras Global Finance BV 7.25% 17/3/2044*	5,701,202	0.06	EUR 2,900,000	Volkswagen International Finance NV FRN 17/6/2025 (Perpetual)	3,525,861	0.04
USD 144,000	Petrobras Global Finance BV 7.375% 17/1/2027	170,784	0.00	EUR 400,000	Volkswagen International Finance NV FRN 24/3/2026 (Perpetual)	512,364	0.01
EUR 1,300,000	Phoenix PIB Dutch Finance BV 2.375% 5/8/2025*	1,574,915	0.02	EUR 6,000,000	Volkswagen International Finance NV FRN 17/6/2029 (Perpetual)*	7,282,147	0.07
EUR 752,000	Q-Park Holding I BV FRN 1/3/2026	836,352	0.01	EUR 1,100,000	Volkswagen International Finance NV 1.125% 2/10/2023	1,336,753	0.01
EUR 764,000	Q-Park Holding I BV 1.5% 1/3/2025*	855,393	0.01	EUR 1,600,000	Vonovia Finance BV 1.25% 6/12/2024	2,000,948	0.02
EUR 447,000	Q-Park Holding I BV 2% 1/3/2027	495,807	0.01	EUR 1,600,000	Vonovia Finance BV 1.8% 29/6/2025	2,048,149	0.02
EUR 800,000	Redexis Gas Finance BV 1.875% 28/5/2025*	995,241	0.01	EUR 2,274,000	VZ Vendor Financing BV 2.5% 31/1/2024	2,715,048	0.03
EUR 2,127,000	Redexis Gas Finance BV 1.875% 27/4/2027	2,669,333	0.03	EUR 500,000	ZF Europe Finance BV 2% 23/2/2026	564,831	0.01
EUR 490,000	RELX Finance BV 0.875% 10/3/2032	586,883	0.01	EUR 600,000	ZF Europe Finance BV 2.5% 23/10/2027	673,160	0.01
EUR 2,207,000	Repsol International Finance BV FRN 11/3/2026 (Perpetual)	2,707,913	0.03	EUR 351,000	Ziggo BV 2.875% 15/1/2030	414,127	0.00
EUR 1,730,000	Repsol International Finance BV FRN 11/9/2028 (Perpetual)	2,165,506	0.02	EUR 3,447,000	Ziggo BV 4.25% 15/1/2027	4,300,227	0.04
USD 2,751,000	SABIC Capital II BV "144A" 4% 10/10/2023	2,961,451	0.03	USD 5,135,000	Ziggo BV "144A" 5.5% 15/1/2027	5,388,387	0.06
USD 2,194,000	Sigma Finance Netherlands BV "144A" 4.875% 27/3/2028	2,422,656	0.02			262,525,115	2.69
EUR 2,807,175	Stichting AK Rabobank Certificaten 29/12/2049 (Perpetual) (Zero Coupon)	3,925,589	0.04				
EUR 574,715	Summer BidCo BV 9.75% 15/11/2025	714,964	0.01				
EUR 554,479	Summer BidCo BV 9.75% 15/11/2025	675,433	0.01				
EUR 572,000	Syngenta Finance NV 3.375% 16/4/2026	738,756	0.01				
EUR 2,700,000	Telefonica Europe BV FRN 15/3/2022 (Perpetual)	3,278,898	0.03				
EUR 1,800,000	Telefonica Europe BV FRN 31/3/2024 (Perpetual)	2,380,970	0.02				

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USD 499,000	Avianca Holdings SA (Defaulted) '144A' 9% 10/5/2023	122,255	0.00	USD 3,536,000	Philippine Government International Bond 3.75% 14/1/2029	4,088,500	0.04
USD 1,133,000	Avianca Holdings SA (Defaulted) '144A' 9% 10/5/2023	296,173	0.00	USD 400,000	Rizal Commercial Banking Corp FRN 27/8/2025 (Perpetual)	400,260	0.01
USD 1,584,000	Banco Nacional de Panama '144A' 2.5% 11/8/2030	1,603,879	0.02			9,401,141	0.10
USD 624,000	Banistmo SA 3.65% 19/9/2022	634,335	0.01	USD 203,000	Poland Republic of Poland Government International Bond 3.25% 6/4/2026	229,612	0.00
USD 809,000	Cable Onda SA 4.5% 30/1/2030	867,905	0.01				
USD 200,000	Cable Onda SA '144A' 4.5% 30/1/2030	214,563	0.00		Portugal Banco Espirito Santo SA (Restricted) (Defaulted) 8/5/2017 (Zero Coupon)	36,973	0.00
EUR 1,272,000	Carnival Corp 10.125% 1/2/2026	1,532,392	0.02	EUR 2,000,000	Banco Espirito Santo SA (Restricted) (Defaulted) 15/1/2018 (Zero Coupon)	369,730	0.00
USD 2,083,000	Carnival Corp '144A' 11.5% 1/4/2023	2,320,368	0.02	EUR 20,500,000	Banco Espirito Santo SA (Restricted) (Defaulted) 4% 21/1/2019	3,789,728	0.04
USD 912,000	Panama Government International Bond 3.16% 23/1/2030	995,790	0.01	EUR 700,000	EDP - Energias de Portugal SA FRN 30/4/2079	902,749	0.01
USD 648,000	Panama Government International Bond 3.875% 17/3/2028	738,315	0.01	EUR 500,000	SAGRES Sociedade de Titularizacao de Creditos SA/ Ulisses Finance No. 1 FRN 20/3/2033	595,435	0.01
USD 704,000	Panama Government International Bond 4% 22/9/2024	776,160	0.01	EUR 900,000	SAGRES Sociedade de Titularizacao de Creditos SA/ Ulisses Finance No. 1 FRN 20/3/2033	1,107,767	0.01
USD 866,000	Panama Government International Bond 4.5% 16/4/2050	1,113,893	0.01	EUR 1,683,321	TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta IV 2.423% 12/2/2021	2,016,089	0.02
		12,248,216	0.13	EUR 6,056,707	TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024	7,178,911	0.07
	Paraguay Paraguay Government International Bond '144A' 4.95% 28/4/2031	234,000	0.00	EUR 6,753,048	TAGUS-Sociedade de Titularizacao de Creditos SA/ Volta V 0.85% 12/2/2022	8,094,092	0.08
	Paraguay Government International Bond '144A' 5.4% 30/3/2050	2,671,568	0.03	EUR 500,000	Transportes Aereos Portugueses SA '144A' 5.625% 2/12/2024	390,603	0.01
		2,905,568	0.03			24,482,077	0.25
	Peru Banco de Credito del Peru '144A' FRN 1/7/2030	3,473,126	0.04		Qatar Qatar Government International Bond '144A' 3.4% 16/4/2025	317,840	0.00
USD 2,228,000	Banco Internacional del Peru SAA Interbank '144A' 3.25% 4/10/2026	2,328,956	0.02	USD 1,655,000	Qatar Government International Bond '144A' 4% 14/3/2029	1,941,108	0.02
USD 993,000	Orazul Energy Egenor SCA '144A' 5.625% 28/4/2027	1,040,013	0.01	USD 726,000	Qatar Government International Bond 4.4% 16/4/2050	940,170	0.01
USD 1,162,000	Peruvian Government International Bond 2.392% 23/1/2026	1,224,748	0.01	USD 2,109,000	Qatar Government International Bond 4.5% 23/4/2028	2,532,118	0.03
USD 686,000	Peruvian Government International Bond 2.783% 23/1/2031	748,769	0.01			5,731,236	0.06
USD 5,576,000	Peruvian Government International Bond 4.125% 25/8/2027	6,510,851	0.07		Romania Romanian Government International Bond 2% 28/1/2032*	4,358,854	0.04
USD 693,000	Peruvian Government International Bond 5.625% 18/11/2050	1,142,692	0.01	EUR 3,869,000	Romanian Government International Bond 2.75% 26/2/2026	4,609,407	0.05
		16,469,155	0.17	EUR 930,000	Romanian Government International Bond 2.875% 11/3/2029	1,180,939	0.01
	Philippines Globe Telecom Inc 2.5% 23/7/2030	2,945,625	0.03	USD 1,210,000	Romanian Government International Bond '144A' 3% 14/2/2031*	1,225,125	0.01
USD 1,795,000	Globe Telecom Inc 3% 23/7/2035	1,747,881	0.02				
USD 206,000	Philippine Government International Bond 2.95% 5/5/2045	218,875	0.00				

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EUR 560,000	Romanian Government International Bond 3.375% 28/1/2050	661,324	0.01	USD 4,260,000	Kookmin Bank FRN 2/7/2024 (Perpetual)	4,454,362	0.04
EUR 14,230,000	Romanian Government International Bond 3.624% 28/5/2030	18,647,745	0.19	USD 200,000	LG Display Co Ltd 1.5% 22/8/2024	205,475	0.00
		30,683,394	0.31	USD 2,285,000	Mirae Asset Daewoo Co Ltd 2.625% 30/7/2025	2,327,599	0.02
Russian Federation				USD 2,690,000	Shinhan Financial Group Co Ltd FRN 13/8/2023 (Perpetual)*	2,886,706	0.03
RUB 322,740,000	Russian Federal Bond - OFZ 6% 6/10/2027	4,427,460	0.04	USD 2,425,000	Shinhan Financial Group Co Ltd FRN 5/2/2030	2,557,249	0.03
RUB 1,335,075,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	19,185,721	0.20	USD 200,000	Woori Bank FRN 4/10/2024 (Perpetual)	204,625	0.00
RUB 139,297,000	Russian Federal Bond - OFZ 7.05% 19/1/2028	2,026,394	0.02			17,999,791	0.18
RUB 580,536,000	Russian Federal Bond - OFZ 8.15% 3/2/2027	8,932,480	0.09	Spain			
RUB 1,461,033,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	23,482,952	0.24	EUR 6,300,000	Amadeus IT Group SA 2.875% 20/5/2027	8,018,265	0.08
USD 1,600,000	Russian Foreign Bond - Eurobond 4.25% 23/6/2027	1,812,000	0.02	EUR 800,000	Banco Bilbao Vizcaya Argentaria SA FRN 14/4/2021 (Perpetual)	999,091	0.01
USD 5,000,000	Russian Foreign Bond - Eurobond 4.375% 21/3/2029	5,757,500	0.06	USD 200,000	Banco Bilbao Vizcaya Argentaria SA FRN 16/11/2027 (Perpetual)	190,339	0.00
USD 3,200,000	Russian Foreign Bond - Eurobond 4.75% 27/5/2026	3,691,200	0.04	EUR 600,000	Banco de Sabadell SA FRN 18/5/2022 (Perpetual)	626,155	0.01
		69,315,707	0.71	EUR 2,600,000	Banco de Sabadell SA FRN 29/6/2023	3,162,977	0.03
Saudi Arabia				EUR 1,400,000	Banco de Sabadell SA FRN 17/1/2030	1,440,157	0.02
USD 420,000	Saudi Arabian Oil Co '144A' 3.5% 16/4/2029	460,622	0.00	EUR 1,800,000	Banco Santander SA FRN 25/4/2022 (Perpetual)*	2,254,158	0.02
USD 934,000	Saudi Arabian Oil Co 3.5% 16/4/2029	1,024,336	0.01	EUR 600,000	Banco Santander SA FRN 29/9/2023 (Perpetual)	698,610	0.01
USD 129,000	Saudi Government International Bond 3.25% 26/10/2026	140,126	0.00	EUR 2,200,000	Banco Santander SA FRN 14/1/2026 (Perpetual)	2,404,137	0.02
USD 200,000	Saudi Government International Bond 3.625% 4/3/2028	222,125	0.00	USD 2,000,000	Banco Santander SA 2.746% 28/5/2025	2,124,553	0.02
USD 509,000	Saudi Government International Bond 4% 17/4/2025	565,499	0.01	EUR 600,000	Bankia SA FRN 18/7/2022 (Perpetual)	698,073	0.01
USD 809,000	Saudi Government International Bond '144A' 4.375% 16/4/2029	952,850	0.01	EUR 3,200,000	Bankia SA FRN 19/9/2023 (Perpetual)	3,754,430	0.04
USD 2,244,000	Saudi Government International Bond 4.5% 17/4/2030	2,682,281	0.03	EUR 1,100,000	Bilbao CLO I DAC FRN 20/7/2031	1,287,051	0.01
		6,047,839	0.06	EUR 800,000	CaixaBank SA FRN 13/6/2024 (Perpetual)*	992,068	0.01
Singapore				EUR 800,000	CaixaBank SA FRN 23/3/2026 (Perpetual)	892,122	0.01
USD 200,000	ABJA Investment Co Pte Ltd 5.95% 31/7/2024	208,750	0.00	EUR 900,000	Distribuidora Internacional de Alimentacion SA (Restricted) 0.875% 6/4/2023	696,483	0.01
USD 4,450,000	BOC Aviation Ltd 3% 11/9/2029	4,647,469	0.05	EUR 300,000	Distribuidora Internacional de Alimentacion SA (Restricted) 1% 28/4/2021	331,415	0.00
USD 3,023,000	BOC Aviation Ltd '144A' 3.25% 29/4/2025	3,184,413	0.04	EUR 902,000	El Corte Ingles SA 3% 15/3/2024	1,080,108	0.01
USD 1,878,000	LLPL Capital Pte Ltd 6.875% 4/2/2039	2,166,743	0.02	EUR 400,000	Grifols SA 1.625% 15/2/2025	474,921	0.01
USD 200,000	Medco Platinum Road Pte Ltd 6.75% 30/1/2025	202,250	0.00	EUR 2,800,000	Hipercor SA 3.875% 19/1/2022*	3,390,070	0.04
		10,409,625	0.11	EUR 800,000	International Consolidated Airlines Group SA 0.5% 4/7/2023	801,889	0.01
South Africa				EUR 188,833	NH Hotel Group SA 3.75% 1/10/2023*	204,828	0.00
USD 4,309,000	Republic of South Africa Government International Bond 4.85% 27/9/2027	4,346,704	0.04	EUR 27,837,000	Spain Government Bond '144A' 1% 31/10/2050	31,412,014	0.32
USD 919,000	Republic of South Africa Government International Bond 5.875% 30/5/2022	972,991	0.01	EUR 10,760,000	Spain Government Bond '144A' 1.2% 31/10/2040	13,389,450	0.14
		5,319,695	0.05	EUR 15,023,000	Spain Government Bond '144A' 1.25% 31/10/2030	19,486,705	0.20
South Korea				EUR 29,462,000	Spain Government Bond '144A' 2.7% 31/10/2048	48,016,546	0.49
USD 2,852,000	Heungkuk Life Insurance Co Ltd FRN 9/11/2022 (Perpetual)*	2,855,565	0.03				
USD 2,610,000	KDB Life Insurance Co Ltd FRN 21/5/2023 (Perpetual)	2,508,210	0.03				

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
EUR 350,000	Tendram Brands SAU FRN 15/9/2024	347,785	0.00	Taiwan			
EUR 850,000	Tendram Brands SAU 5% 15/9/2024	855,048	0.01	USD 2,400,000	Hon Hai Precision Industry Co Ltd 6/11/2022 (Zero Coupon)	2,479,500	0.02
		150,029,448	1.54	USD 2,600,000	Innolux Corp 22/1/2025 (Zero Coupon)	2,769,000	0.03
						5,248,500	0.05
Sri Lanka				Thailand			
USD 300,000	Sri Lanka Government International Bond 6.35% 28/6/2024	268,025	0.00	USD 4,755,000	Bangkok Bank PCL/Hong Kong FRN 25/9/2034	4,769,860	0.05
USD 1,475,000	Sri Lanka Government International Bond 6.85% 14/3/2024	1,316,529	0.01	USD 3,990,000	Kasikornbank PCL/Hong Kong FRN 2/10/2031	4,009,950	0.04
USD 2,200,000	Sri Lanka Government International Bond 7.55% 28/3/2030	1,812,250	0.02	USD 495,000	PTTEP Treasury Center Co Ltd '144A' 2.587% 10/6/2027	514,181	0.01
		3,396,804	0.03	USD 5,040,000	Thaioil Treasury Center Co Ltd 3.75% 18/6/2050	5,014,800	0.05
						14,308,791	0.15
Sweden				Turkey			
EUR 565,000	Heimstaden Bostad AB FRN 19/11/2024 (Perpetual)	675,432	0.00	USD 5,872,000	Turkey Government International Bond 5.125% 17/2/2028	5,404,075	0.06
EUR 40,000	Intrum AB 2.75% 15/7/2022	48,232	0.00	USD 1,358,833	Turkish Airlines 2015-1 Class A Pass Through Trust '144A' 4.2% 15/3/2027	1,048,958	0.01
EUR 834,000	Intrum AB 3.5% 15/7/2026	971,525	0.01				
EUR 2,293,000	Verisure Holding AB FRN 15/4/2025*	2,797,310	0.03			6,453,033	0.07
EUR 2,437,000	Verisure Holding AB 3.5% 15/5/2023*	2,965,293	0.03	Ukraine			
EUR 4,125,000	Verisure Holding AB 3.875% 15/7/2026*	4,975,014	0.05	EUR 2,950,000	Ukraine Government International Bond 6.75% 20/6/2026	3,572,050	0.04
EUR 3,871,000	Verisure Midholding AB 5.75% 1/12/2023	4,692,843	0.05	USD 816,000	Ukraine Government International Bond '144A' 7.253% 15/3/2033*	819,060	0.01
EUR 3,141,000	Volvo Treasury AB 11/2/2023 (Zero Coupon)	3,724,974	0.04	USD 6,923,000	Ukraine Government International Bond 7.375% 25/9/2032	7,026,845	0.07
		20,850,623	0.21	USD 123,000	Ukraine Government International Bond 7.75% 1/9/2022	129,642	0.00
Switzerland				USD 235,000	Ukraine Government International Bond 7.75% 1/9/2023	250,804	0.00
USD 200,000	Credit Suisse Group AG FRN 17/7/2023 (Perpetual)	216,249	0.00	USD 254,000	Ukraine Government International Bond 7.75% 1/9/2024	269,875	0.00
USD 950,000	Credit Suisse Group AG '144A' FRN 17/7/2023 (Perpetual)*	1,027,183	0.01	USD 271,000	Ukraine Government International Bond 7.75% 1/9/2025	287,057	0.00
USD 200,000	Credit Suisse Group AG FRN 11/12/2023 (Perpetual)	222,963	0.00	USD 1,308,000	Ukraine Government International Bond 8.994% 1/2/2024	1,430,298	0.02
USD 700,000	Credit Suisse Group AG '144A' FRN 11/12/2023 (Perpetual)	780,370	0.01	USD 14,033,000	Ukraine Government International Bond 9.75% 1/11/2028	16,099,359	0.17
USD 600,000	Credit Suisse Group AG FRN 18/12/2024 (Perpetual)	655,455	0.01			29,884,990	0.31
USD 3,183,000	Credit Suisse Group AG '144A' FRN 18/12/2024 (Perpetual)	3,477,189	0.03	United Arab Emirates			
EUR 2,895,000	Credit Suisse Group AG FRN 17/7/2025	3,562,415	0.04	USD 2,780,000	Abu Dhabi Crude Oil Pipeline LLC 4.6% 2/11/2047	3,399,419	0.03
USD 4,396,000	Credit Suisse Group AG '144A' FRN 11/9/2025	4,608,031	0.05	USD 2,490,000	Emirates NBD Bank PJSC FRN 20/3/2025 (Perpetual)	2,576,372	0.03
USD 800,000	Credit Suisse Group AG FRN 12/9/2025 (Perpetual)	886,644	0.01	USD 1,450,000	Emirates NBD Bank PJSC FRN 26/4/2026 (Perpetual)	1,524,312	0.02
USD 600,000	Credit Suisse Group AG '144A' FRN 12/9/2025 (Perpetual)	664,983	0.01			7,500,103	0.08
EUR 6,416,000	Credit Suisse Group AG FRN 2/4/2026	8,571,815	0.09	United Kingdom			
USD 1,134,000	Credit Suisse Group AG '144A' FRN 11/2/2027 (Perpetual)*	1,159,799	0.01	EUR 1,600,000	Amcor UK Finance Plc 1.125% 23/6/2027	1,965,721	0.02
USD 295,000	Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual)	294,077	0.00	GBP 3,039,000	Arrow Global Finance Plc 5.125% 15/9/2024*	3,920,044	0.04
EUR 600,000	UBS Group AG FRN 19/2/2022 (Perpetual)	750,491	0.01				
USD 5,445,000	UBS Group AG '144A' FRN 31/1/2024 (Perpetual)	5,911,609	0.06				
EUR 2,170,000	UBS Group AG FRN 17/4/2025	2,687,335	0.03				
USD 2,040,000	UBS Group AG FRN 29/7/2026 (Perpetual)	2,119,560	0.02				
		37,596,168	0.39				

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GBP 555,000	Azure Finance No 2 Plc FRN 20/7/2030	730,550	0.01	GBP 205,952	Gemgarto 2018-1 Plc FRN 16/9/2065	264,401	0.00
USD 830,000	Barclays Plc FRN 15/3/2022 (Perpetual)	871,500	0.01	GBP 884,793	Gemgarto 2018-1 Plc FRN 16/9/2065	1,143,722	0.01
EUR 2,270,000	Barclays Plc FRN 2/4/2025	2,953,177	0.03	EUR 700,000	GlaxoSmithKline Capital Plc 1.75% 21/5/2030	947,844	0.01
GBP 200,000	Barclays Plc FRN 15/6/2025 (Perpetual)	287,251	0.00	GBP 1,880,000	Great Hall Mortgages No 1 Plc 'Series 2007-2X BA' FRN 18/6/2039	2,282,689	0.02
EUR 3,975,000	Barclays Plc FRN 11/11/2025 (Perpetual)	4,763,881	0.05	GBP 8,752,246	Greene King Finance Plc FRN 15/12/2033	10,074,934	0.10
USD 4,525,000	Barclays Plc FRN 15/12/2025 (Perpetual)	4,677,719	0.05	GBP 300,000	Greene King Finance Plc FRN 15/12/2034	349,004	0.00
EUR 900,000	Barclays Plc FRN 7/2/2028	1,080,490	0.01	GBP 300,000	Greene King Finance Plc FRN 15/3/2036	338,182	0.00
USD 4,920,000	Barclays Plc FRN 24/6/2031	5,012,274	0.05	GBP 2,723,000	Greene King Finance Plc 3.593% 15/3/2035	3,598,441	0.04
EUR 1,045,000	Barclays Plc 1.875% 8/12/2023	1,307,573	0.01	GBP 1,193,350	Greene King Finance Plc 4.064% 15/3/2035	1,631,711	0.02
EUR 5,310,000	BP Capital Markets Plc (Restricted) FRN 22/3/2026 (Perpetual)	6,564,960	0.07	GBP 817,000	Heathrow Finance Plc 4.125% 1/9/2029	1,023,853	0.01
GBP 465,000	BP Capital Markets Plc FRN 22/3/2027 (Perpetual)	658,528	0.01	GBP 300,000	Heathrow Finance Plc 4.75% 1/3/2024	404,585	0.00
EUR 4,040,000	BP Capital Markets Plc FRN 22/3/2029 (Perpetual)	5,064,729	0.05	GBP 321,000	Hurricane Finance Plc 8% 15/10/2025	454,986	0.00
EUR 2,575,000	British Telecommunications Plc FRN 18/8/2080*	2,933,493	0.03	GBP 2,000,000	Iceland Bondco Plc 4.625% 15/3/2025	2,526,274	0.03
GBP 1,000,000	Canary Wharf Finance II Plc FRN 22/10/2037	1,053,539	0.01	EUR 1,031,000	International Game Technology Plc 3.5% 15/7/2024	1,260,538	0.01
GBP 4,190,000	Canary Wharf Finance II Plc FRN 22/10/2037	4,386,174	0.05	EUR 800,000	International Game Technology Plc 4.75% 15/2/2023	991,281	0.01
EUR 3,744,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	4,457,297	0.05	USD 200,000	International Game Technology Plc '144A' 5.25% 15/1/2029	205,821	0.00
EUR 2,404,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	2,957,424	0.03	USD 1,345,000	International Game Technology Plc '144A' 6.25% 15/2/2022	1,389,943	0.01
GBP 1,850,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	2,523,604	0.03	USD 601,000	International Game Technology Plc '144A' 6.25% 15/1/2027	658,080	0.01
GBP 220,000	CMF 2020-1 Plc FRN 16/1/2057	287,324	0.00	USD 1,230,000	International Game Technology Plc '144A' 6.5% 15/2/2025	1,341,456	0.01
GBP 105,000	CMF 2020-1 Plc FRN 16/1/2057	133,300	0.00	GBP 200,000	Intu Metrocentre Finance Plc 4.125% 6/12/2028	138,434	0.00
EUR 500,000	CVC Cordatus Loan Fund XV DAC FRN 26/8/2032	527,101	0.01	GBP 790,000	Iron Mountain UK Plc 3.875% 15/11/2025	1,062,230	0.01
GBP 1,238,019	Dignity Finance Plc 3.546% 31/12/2034	1,740,116	0.02	USD 2,523,000	Ithaca Energy North Sea Plc '144A' 9.375% 15/7/2024	2,441,028	0.03
GBP 350,000	Dignity Finance Plc 4.696% 31/12/2049	363,018	0.00	EUR 300,000	Jaguar Land Rover Automotive Plc 4.5% 15/1/2026	304,945	0.00
GBP 200,000	Drax Finco Plc 4.25% 1/5/2022	268,019	0.00	USD 2,400,000	Jaguar Land Rover Automotive Plc '144A' 4.5% 1/10/2027*	1,974,972	0.02
EUR 100,000	DS Smith Plc 0.875% 12/9/2026	118,540	0.00	EUR 1,701,105	Kensington Mortgage Securities Plc 'Series 2007-1X A3B' FRN 14/6/2040	2,029,413	0.02
EUR 300,000	easyJet Plc 0.875% 11/6/2025	302,791	0.00	GBP 313,800	Ladbrokes Group Finance Plc 5.125% 16/9/2022	429,759	0.00
EUR 1,000,000	easyJet Plc 1.75% 9/2/2023*	1,059,991	0.01	GBP 350,000	Ladbrokes Group Finance Plc 5.125% 8/9/2023	479,481	0.01
EUR 2,031,000	eG Global Finance Plc 3.625% 7/2/2024	2,367,968	0.02	GBP 1,475,000	Legal & General Group Plc FRN 24/3/2031 (Perpetual)*	2,061,714	0.02
EUR 1,663,000	eG Global Finance Plc 4.375% 7/2/2025	1,905,651	0.02	USD 300,000	Lloyds Banking Group Plc '144A' FRN 1/10/2035 (Perpetual)	342,538	0.00
EUR 4,389,000	eG Global Finance Plc 6.25% 30/10/2025*	5,274,046	0.05	USD 489,000	Lloyds Banking Group Plc '144A' FRN 21/5/2037 (Perpetual)	571,785	0.01
USD 865,940	EnQuest Plc '144A' 7% 15/4/2022	497,915	0.01	USD 83,000	Lloyds Banking Group Plc FRN 21/5/2037 (Perpetual)	97,051	0.00
GBP 414,000	EnQuest Plc 7% 15/4/2022	319,864	0.00	GBP 500,000	Marks & Spencer Plc 3% 8/12/2023	675,291	0.01
EUR 600,000	FCE Bank Plc 1.615% 11/5/2023	705,129	0.01	GBP 1,850,000	Marks & Spencer Plc 4.5% 10/7/2027	2,450,227	0.03
GBP 887,981	Finsbury Square 2018-1 Plc FRN 12/9/2065	1,140,375	0.01				
GBP 1,297,972	Finsbury Square 2018-1 Plc FRN 12/9/2065	1,710,481	0.02				
GBP 1,385,970	Finsbury Square 2018-1 Plc 'Series 2018-1 B' FRN 12/9/2065	1,832,913	0.02				
GBP 950,000	Finsbury Square 2018-2 Plc FRN 12/9/2068	1,202,861	0.01				
GBP 5,706,000	Finsbury Square 2018-2 Plc FRN 12/9/2068	7,241,487	0.07				
GBP 235,000	Finsbury Square 2019-2 Plc FRN 16/9/2069	312,213	0.00				
GBP 215,000	Finsbury Square 2019-2 Plc FRN 16/9/2069	282,410	0.00				

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GBP 400,000	Marks & Spencer Plc 6% 12/6/2025	576,930	0.01	GBP 10,732,000	Ripon Mortgages Plc FRN 20/8/2056	14,085,195	0.14
GBP 592,000	Matalan Finance Plc 6.75% 31/1/2023	565,846	0.01	GBP 420,000	RMAC NO 2 Plc 'Series 2018-2 C' FRN 12/6/2046	556,390	0.01
GBP 1,483,000	Mitchells & Butlers Finance Plc FRN 15/6/2036	1,318,649	0.01	EUR 56,126	RMAC Securities No 1 Plc 'Series 2006-NS1X M1C' FRN 12/6/2044	60,385	0.00
EUR 2,072,000	Motability Operations Group Plc 0.375% 3/1/2026	2,510,468	0.03	EUR 826,357	RMAC Securities No 1 Plc 'Series 2007-NS1X M1C' FRN 12/6/2044	912,838	0.01
GBP 2,037,000	Motor 2016-1 Plc 3.75% 25/11/2025	2,741,822	0.03	EUR 1,900,000	Rolls-Royce Plc 0.875% 9/5/2024	2,034,661	0.02
GBP 426,000	Motor 2016-1 Plc 4.25% 25/11/2025	561,256	0.01	EUR 2,065,000	Rolls-Royce Plc 1.625% 9/5/2028	2,101,979	0.02
GBP 355,000	Motor 2016-1 Plc 5.25% 25/11/2025	465,479	0.01	USD 1,601,000	Royalty Pharma Plc '144A' 1.2% 2/9/2025	1,595,425	0.02
USD 2,080,000	National Westminster Bank Plc FRN 28/11/2020 (Perpetual)	1,846,780	0.02	USD 2,970,000	Royalty Pharma Plc '144A' 3.55% 2/9/2050	2,831,853	0.03
USD 10,000	National Westminster Bank Plc FRN 11/1/2021 (Perpetual)	8,900	0.00	GBP 2,833,538	Scorpio European Loan Conduit No. 34 DAC '144A' FRN 17/5/2029	3,554,599	0.04
USD 500,000	National Westminster Bank Plc FRN 14/2/2021 (Perpetual)	445,000	0.00	GBP 453,000	Spirit Issuer Plc FRN 28/12/2028	610,528	0.01
USD 968,000	Natwest Group Plc FRN 22/5/2024	1,001,742	0.01	EUR 1,400,000	SSE Plc FRN 1/4/2021 (Perpetual)	1,679,281	0.02
USD 3,165,000	Natwest Group Plc FRN 28/11/2035	3,143,889	0.03	GBP 209,000	Stanlington No 1 Plc 'Series 2017-1 E' FRN 12/6/2046	274,351	0.00
EUR 4,385,000	NatWest Markets Plc 2.5% 22/3/2023	5,516,346	0.06	EUR 1,100,000	Stonegate Pub Co FRN 31/7/2025	1,188,136	0.01
EUR 3,151,000	NatWest Markets Plc 2.75% 2/4/2025	4,111,875	0.04	GBP 3,530,000	Stonegate Pub Co Financing 2019 Plc 8% 13/7/2025	4,340,964	0.04
USD 3,692,000	Neptune Energy Bondco Plc '144A' 6.625% 15/5/2025*	3,389,681	0.04	GBP 3,700,000	Stonegate Pub Co Financing 2019 Plc 8.25% 31/7/2025*	4,741,871	0.05
EUR 817,849	Newgate Funding Plc 'Series 2006-1 BB' FRN 1/12/2050	873,076	0.01	EUR 3,800,000	Swiss Re Finance UK Plc FRN 4/6/2052	4,798,729	0.05
EUR 92,475	Paragon Mortgages No 10 Plc FRN 15/6/2041	103,080	0.00	EUR 3,047,000	Synlab Bondco Plc FRN 1/7/2025*	3,675,585	0.04
EUR 330,047	Paragon Mortgages No 11 Plc FRN 15/10/2041	378,983	0.00	EUR 283,000	Synlab Unsecured Bondco Plc 8.25% 1/7/2023	344,465	0.00
EUR 401,428	Paragon Mortgages No 12 Plc FRN 15/11/2038	441,276	0.00	EUR 2,467,000	Synthomer Plc 3.875% 1/7/2025	3,084,947	0.03
EUR 990,968	Paragon Mortgages No 13 Plc FRN 15/1/2039	1,097,824	0.01	EUR 100,000	Tesco Plc 5.125% 10/4/2047	170,119	0.00
EUR 2,666,000	Paragon Mortgages No 14 Plc FRN 15/9/2039	2,722,306	0.03	GBP 890,260	Tesco Property Finance 1 Plc 7.623% 13/7/2039	1,771,550	0.02
GBP 2,405,000	Paragon Mortgages No 25 Plc FRN 15/5/2050	3,162,655	0.03	GBP 2,136,830	Tesco Property Finance 3 Plc 5.744% 13/4/2040	3,814,144	0.04
GBP 2,100,000	Paragon Mortgages No 25 Plc FRN 15/5/2050	2,720,511	0.03	GBP 969,909	Tesco Property Finance 4 Plc 5.801% 13/10/2040	1,741,752	0.02
GBP 1,062,000	PCL Funding III Plc FRN 15/6/2023	1,409,142	0.01	GBP 115,000	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	154,282	0.00
GBP 470,000	PCL Funding III Plc 'Series 2017-2 C' FRN 15/6/2023	624,587	0.01	GBP 145,000	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	194,512	0.00
GBP 4,048,000	Pinewood Finance Co Ltd 3.25% 30/9/2025	5,452,385	0.06	GBP 360,000	Trinity Square 2015-1 Plc 'Series 2015-1X B' FRN 15/7/2051	472,478	0.01
GBP 115,000	Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056	148,485	0.00	USD 200,000	Tullow Oil Plc 6.25% 15/4/2022	127,000	0.00
GBP 100,000	Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056	126,195	0.00	GBP 1,170,000	Turbo Finance 8 Plc FRN 20/2/2026	1,533,161	0.02
GBP 1,200,000	Premier Foods Finance Plc 6.25% 15/10/2023	1,650,600	0.02	GBP 488,000	Twin Bridges 2018-1 Plc 'Series 2018-1 D' FRN 12/9/2050	645,850	0.01
GBP 2,681,000	Residential Mortgage Securities 29 Plc FRN 20/12/2046	3,564,291	0.04	GBP 545,000	Twin Bridges 2019-1 Plc FRN 12/12/2052	720,173	0.01
GBP 799,000	Residential Mortgage Securities 29 Plc FRN 20/12/2046	1,062,813	0.01	GBP 225,000	Twin Bridges 2020-1 Plc FRN 14/12/2054	295,856	0.00
GBP 180,000	Residential Mortgage Securities 30 Plc FRN 20/3/2050	237,045	0.00	GBP 390,000	Twin Bridges 2020-1 Plc FRN 14/12/2054	515,649	0.01
GBP 1,070,000	Residential Mortgage Securities 31 Plc FRN 20/9/2065	1,428,442	0.01	GBP 2,408,088	Unique Pub Finance Co Plc/ The 5.659% 30/6/2027	3,357,670	0.03
GBP 525,000	Residential Mortgage Securities 32 Plc FRN 20/6/2070	702,500	0.01	GBP 2,297,000	Unique Pub Finance Co Plc/ The 6.464% 30/3/2032	3,144,914	0.03
GBP 1,480,000	Ripon Mortgages Plc FRN 20/8/2056	1,946,798	0.02				

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GBP 984,000	Unique Pub Finance Co Plc/ The 7.395% 28/3/2024	1,366,494	0.01	USD 1,070,000	280 Park Avenue 2017-280P Mortgage Trust 'Series 2017- 280P D' '144A' FRN 15/9/2034	1,051,511	0.01
USD 1,414,000	Vedanta Resources Finance II Plc (Restricted) 8% 23/4/2023*	1,183,871	0.01	USD 4,871,133	280 Park Avenue 2017-280P Mortgage Trust 'Series 2017- 280P E' '144A' FRN 15/9/2034	4,757,120	0.05
USD 1,811,000	Vedanta Resources Ltd 6.125% 9/8/2024	1,402,846	0.01	USD 1,040,000	522 Funding Clo I Ltd 'Series 2017-1A B' '144A' FRN 20/10/2029	1,015,276	0.01
GBP 200,000	Very Group Funding Plc/The 7.75% 15/11/2022*	258,526	0.00	USD 120,000	522 Funding Clo I Ltd 'Series 2018-3A C' '144A' FRN 20/10/2031	116,573	0.00
EUR 3,742,000	Virgin Media Finance Plc 3.75% 15/7/2030*	4,407,207	0.05	EUR 2,270,000	AbbVie Inc '144A' 1.25% 1/6/2024	2,808,901	0.03
GBP 1,325,000	Virgin Media Secured Finance Plc 4.25% 15/1/2030*	1,802,098	0.02	USD 2,248,669	ACE Securities Corp Home Equity Loan Trust Series 2007-HE4 'Series 2007-HE4 A2A' FRN 25/5/2037	573,102	0.01
USD 475,000	Virgin Media Secured Finance Plc '144A' 4.5% 15/8/2030	498,037	0.01	USD 739,435	ACIS CLO 2014-4 Ltd 'Series 2014-4A A' '144A' FRN 1/5/2026	738,921	0.01
GBP 532,000	Virgin Media Secured Finance Plc 5% 15/4/2027	745,883	0.01	USD 973,640	Adams Mill CLO Ltd 'Series 2014-1A A2R' '144A' FRN 15/7/2026	968,632	0.01
GBP 100,000	Virgin Media Secured Finance Plc 5.25% 15/5/2029	142,535	0.00	USD 1,250,000	Adams Mill CLO Ltd 'Series 2014-1A C1R' '144A' FRN 15/7/2026	1,241,623	0.01
USD 510,000	Virgin Media Secured Finance Plc '144A' 5.5% 15/8/2026	538,687	0.01	USD 9,604,000	Advanced Micro Devices Inc 7.5% 15/8/2022	10,746,732	0.11
USD 2,800,000	Virgin Media Secured Finance Plc '144A' 5.5% 15/5/2029	3,031,952	0.03	USD 250,000	AGL CLO 2020-7A Ltd 15/7/2031 (Zero Coupon)	242,500	0.00
EUR 600,000	Vodafone Group Plc FRN 3/10/2078	800,584	0.01	USD 825,000	AGL CLO 7 Ltd 'Series 2020-7A D' '144A' FRN 15/7/2031	825,000	0.01
USD 4,800,000	Vodafone Group Plc FRN 3/10/2078*	5,287,627	0.05	USD 4,700,000	AGL Core CLO 5 Ltd 'Series 2020-5A B' '144A' FRN 20/7/2030	4,732,126	0.05
GBP 350,000	Vodafone Group Plc FRN 3/10/2078	502,834	0.01	USD 860,000	AGL Core CLO 5 Ltd 'Series 2020-5A D' '144A' FRN 20/7/2030	872,942	0.01
EUR 3,600,000	Vodafone Group Plc FRN 3/1/2079	4,433,177	0.05	USD 438,000	AGL Core CLO 5 Ltd 'Series 2020-5A E' '144A' FRN 20/7/2030	400,433	0.00
EUR 750,000	Vodafone Group Plc FRN 27/8/2080	897,074	0.01	USD 250,000	AIMCO CLO Series 2015-A 'Series 2015-AA BR' '144A' FRN 15/1/2028	242,232	0.00
EUR 1,075,000	Vodafone Group Plc FRN 27/8/2080	1,281,576	0.01	USD 220,000	Air Products and Chemicals Inc 2.8% 15/5/2050	232,359	0.00
USD 2,160,000	Vodafone Group Plc 4.375% 30/5/2028	2,587,847	0.03	USD 7,666,179	Ajax Mortgage Loan Trust 2017- D 'Series 2017-D A' '144A' FRN 25/12/2057	7,684,345	0.08
GBP 600,000	Wagamama Finance Plc 4.125% 1/7/2022*	745,310	0.01	USD 1,625,683	Ajax Mortgage Loan Trust 2017- D 'Series 2017-D B' '144A' FRN 25/12/2057	910,383	0.01
GBP 3,825,023	Warwick Finance Residential Mortgages No One Plc FRN 21/9/2049	5,106,536	0.05	USD 2,538,580	Ajax Mortgage Loan Trust 2018- A 'Series 2018-A B' '144A' FRN 25/4/2058	1,289,574	0.01
GBP 5,915,000	Warwick Finance Residential Mortgages No One Plc FRN 21/9/2049	7,893,732	0.08	USD 6,010,308	Ajax Mortgage Loan Trust 2018- A 'Series 2018-A A' '144A' 3.85% 25/4/2058	6,016,678	0.06
GBP 700,000	William Hill Plc 4.75% 1/5/2026	953,954	0.01	USD 582,991	Ajax Mortgage Loan Trust 2018- B 'Series 2018-B B' '144A' 26/2/2057 (Zero Coupon)	163,516	0.00
EUR 2,355,000	WPP Finance 2016 1.375% 20/3/2025	2,898,520	0.03	USD 3,099,997	Ajax Mortgage Loan Trust 2018- B 'Series 2018-B A' '144A' 3.75% 26/2/2057	3,107,371	0.03
		311,665,910	3.20	USD 4,414,409	Ajax Mortgage Loan Trust 2018-E FRN 25/6/2058	4,516,544	0.05
United States				USD 12,513,494	Ajax Mortgage Loan Trust 2018- F 'Series 2018-F A' '144A' FRN 25/11/2058	12,541,619	0.13
USD 460,000	1211 Avenue of the Americas Trust 2015-1211 'Series 2015-1211 D' '144A' FRN 10/8/2035	480,613	0.01				
USD 1,500,000	1211 Avenue of the Americas Trust 2015-1211 'Series 2015-1211 E' '144A' FRN 10/8/2035	1,447,298	0.02				
USD 5,868,260	225 Liberty Street Trust 2016- 225L 'Series 2016-225L E' '144A' FRN 10/2/2036	5,823,032	0.06				
USD 320,000	245 Park Avenue Trust 2017- 245P 'Series 2017-245P D' '144A' FRN 5/6/2037	326,042	0.00				
USD 1,412,000	245 Park Avenue Trust 2017- 245P 'Series 2017-245P E' '144A' FRN 5/6/2037	1,354,024	0.01				
USD 7,000,000	245 Park Avenue Trust 2017- 245P 'Series 2017-245P XA' '144A' FRN 5/6/2037	81,270	0.00				

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USD 17,018,261	Ajax Mortgage Loan Trust 2019-C 'Series 2019-C A' '144A' FRN 25/10/2058	17,082,447	0.18	USD 90,000	ALM XVI Ltd/ALM XVI LLC FRN 15/7/2027	80,412	0.00
USD 16,447,379	Ajax Mortgage Loan Trust 2019-G (Step-up coupon) 'Series 2019-G A' '144A' 3% 25/9/2059	16,168,450	0.17	USD 2,250,000	ALM XVI Ltd/ALM XVI LLC '144A' FRN 15/7/2027	2,132,501	0.02
USD 8,542,280	Ajax Mortgage Loan Trust 2019-H (Step-up coupon) 'Series 2019-H A' '144A' 3% 25/11/2059	8,395,241	0.09	USD 1,309,000	ALM XVI Ltd/ALM XVI LLC 'Series 2015-16A BR2' '144A' FRN 15/7/2027	1,270,565	0.01
USD 3,686,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 3.25% 15/3/2026	3,758,983	0.04	USD 800,000	ALM XVII Ltd 'Series 2015-17A BR' '144A' FRN 15/1/2028	784,092	0.01
USD 1,338,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 3.5% 15/2/2023	1,366,767	0.01	USD 720,000	ALM XVII Ltd 'Series 2015-17A CR' '144A' FRN 15/1/2028	678,849	0.01
USD 6,445,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 3.5% 15/3/2029	6,493,337	0.07	USD 870,000	ALM XVIII Ltd 'Series 2016-18A A2R' '144A' FRN 15/1/2028	852,394	0.01
USD 438,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 4.625% 15/1/2027	463,253	0.01	USD 2,658,824	Alternative Loan Trust 2005-22T1 'Series 2005-22T1 A1' FRN 25/6/2035	2,082,832	0.02
USD 324,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 4.875% 15/2/2030	350,244	0.00	USD 2,511,507	Alternative Loan Trust 2005-72 'Series 2005-72 A3' FRN 25/1/2036	2,302,107	0.02
USD 706,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC 5.75% 15/3/2025	728,341	0.01	USD 871,449	Alternative Loan Trust 2005-76 'Series 2005-76 2A1' FRN 25/2/2036	796,619	0.01
USD 634,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 5.875% 15/2/2028	688,961	0.01	USD 3,223,500	Alternative Loan Trust 2005-J4 'Series 2005-J4 B1' FRN 25/7/2035	3,126,380	0.03
USD 298,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC 6.625% 15/6/2024	308,519	0.00	USD 4,085,179	Alternative Loan Trust 2006-11CB 'Series 2006-11CB 3A1' 6.5% 25/5/2036	3,036,811	0.03
USD 351,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 7.5% 15/3/2026	394,278	0.00	USD 1,186,483	Alternative Loan Trust 2006-15CB 'Series 2006-15CB A1' 6.5% 25/6/2036	918,287	0.01
USD 330,000	Allegro CLO I Ltd 'Series 2013-1A C' '144A' FRN 30/1/2026	319,651	0.00	USD 1,755,857	Alternative Loan Trust 2006-23CB 'Series 2006-23CB 2A5' FRN 25/8/2036	359,529	0.00
USD 1,560,000	Allegro CLO II-S Ltd 'Series 2014-1RA B' '144A' FRN 21/10/2028	1,527,383	0.02	USD 966,494	Alternative Loan Trust 2006-J7 'Series 2006-J7 2A1' FRN 20/11/2046	648,253	0.01
USD 2,270,000	Allegro CLO II-S Ltd 'Series 2014-1RA C' '144A' FRN 21/10/2028	2,147,160	0.02	USD 612,556	Alternative Loan Trust 2006-OA11 'Series 2006-OA11 A4' FRN 25/9/2046	552,076	0.01
USD 1,790,000	Allegro CLO IV Ltd 'Series 2016-1A BR' '144A' FRN 15/1/2030	1,765,334	0.02	USD 4,087,233	Alternative Loan Trust 2006-OA14 'Series 2006-OA14 1A1' FRN 25/11/2046	3,388,750	0.04
USD 2,300,000	Allegro CLO IV Ltd 'Series 2016-1A CR' '144A' FRN 15/1/2030	2,264,849	0.02	USD 3,219,906	Alternative Loan Trust 2006-OA16 'Series 2006-OA16 A4C' FRN 25/10/2046	2,300,955	0.02
USD 250,000	Allegro CLO VI Ltd 'Series 2017-2AA' '144A' FRN 17/1/2031	247,801	0.00	USD 537,692	Alternative Loan Trust 2006-OA8 'Series 2006-OA8 1A1' FRN 25/7/2046	469,649	0.01
USD 4,065,000	ALM VII Ltd 'Series 2012-7A SUB' '144A' FRN 15/10/2116	1,190,358	0.01	USD 1,410,699	Alternative Loan Trust 2006-OC10 'Series 2006-OC10 2A3' FRN 25/11/2036	1,120,242	0.01
USD 1,190,000	ALM VII R Ltd 'Series 2013-7RA A1R' '144A' FRN 15/10/2028	1,193,255	0.01	USD 5,524,726	Alternative Loan Trust 2006-OC7 'Series 2006-OC7 2A3' FRN 25/7/2046	4,852,720	0.05
				USD 4,011,507	Alternative Loan Trust 2007-25 'Series 2007-25 1A3' 6.5% 25/11/2037	2,846,217	0.03
				USD 5,788,103	Alternative Loan Trust 2007-3T1 'Series 2007-3T1 1A1' 6% 25/4/2037	3,823,414	0.04
				USD 3,563,641	Alternative Loan Trust 2007-9T1 'Series 2007-9T1 1A1' 6% 25/5/2037	2,125,845	0.02
				USD 5,127	Alternative Loan Trust 2007-OA3 'Series 2007-OA3 2A2' FRN 25/4/2047	845	0.00
				USD 296,786	Alternative Loan Trust 2007-OA8 'Series 2007-OA8 2A1' FRN 25/6/2047	225,633	0.00

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USD 367,538	Alternative Loan Trust 2007-OH2 'Series 2007-OH2 A2A' FRN 25/8/2047	330,967	0.00	USD 340,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A BR' '144A' FRN 13/10/2030	329,545	0.00
USD 4,391,000	Amazon.com Inc 2.7% 3/6/2060	4,441,033	0.05	USD 417,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A CR' '144A' FRN 13/10/2030	404,229	0.00
USD 2,053,000	Amazon.com Inc 4.05% 22/8/2047	2,641,555	0.03	USD 800,000	Anchorage Capital CLO 3-R Ltd 'Series 2014-3RA A' '144A' FRN 28/1/2031	794,314	0.01
USD 671,973	Ambac Assurance Corp '144A' 5.1% 0 (Perpetual)	918,924	0.01	USD 1,650,000	Anchorage Capital CLO 3-R Ltd 'Series 2014-3RA B' '144A' FRN 28/1/2031	1,602,830	0.02
USD 1,000,000	AMC Entertainment Holdings Inc '144A' 10.5% 15/4/2025	862,500	0.01	USD 1,420,000	Anchorage Capital CLO 4-R Ltd 'Series 2014-4RA A' '144A' FRN 28/1/2031	1,403,671	0.01
USD 865,000	AMC Networks Inc 4.75% 1/8/2025	898,142	0.01	USD 1,500,000	Anchorage Capital CLO 4-R Ltd 'Series 2014-4RA C' '144A' FRN 28/1/2031	1,427,280	0.01
USD 560,000	AMC Networks Inc 5% 1/4/2024	571,550	0.01	USD 5,223,000	Anchorage Capital CLO 5-R Ltd 'Series 2014-5RA B' '144A' FRN 15/1/2030	5,110,946	0.05
USD 636,000	American Builders & Contractors Supply Co Inc '144A' 4% 15/1/2028	651,385	0.01	USD 1,300,000	Anchorage Capital CLO 5-R Ltd 'Series 2014-5RA C' '144A' FRN 15/1/2030	1,235,076	0.01
USD 357,000	American Builders & Contractors Supply Co Inc '144A' 5.875% 15/5/2026	374,784	0.00	USD 1,320,000	Anchorage Capital CLO 6 Ltd 'Series 2015-6A AR' '144A' FRN 15/7/2030	1,312,531	0.01
USD 3,452,000	American Energy-Permian Basin LLC (Defaulted) '144A' 12% 1/10/2024	103,560	0.00	USD 1,150,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A AR' '144A' FRN 28/7/2028	1,147,898	0.01
USD 1,018,647	American Home Mortgage Assets Trust 2006-3 'Series 2006-3 2A11' FRN 25/10/2046	823,217	0.01	USD 3,645,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A BR' '144A' FRN 28/7/2028	3,583,991	0.04
USD 2,201,195	American Home Mortgage Assets Trust 2006-4 'Series 2006-4 1A12' FRN 25/10/2046	1,417,000	0.01	USD 5,543,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A CR' '144A' FRN 28/7/2028	5,330,369	0.06
USD 3,798,024	American Home Mortgage Assets Trust 2006-5 'Series 2006-5 A1' FRN 25/11/2046	1,650,702	0.02	USD 1,850,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A DR' '144A' FRN 28/7/2028	1,767,709	0.02
USD 700,800	American Home Mortgage Assets Trust 2007-1 'Series 2007-1 A1' FRN 25/2/2047	385,169	0.00	USD 3,020,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A ER' '144A' FRN 28/7/2028	2,541,890	0.03
USD 1,876,000	American Homes 4 Rent 2014-SFR2 Trust 'Series 2014-SFR2 E' '144A' 6.231% 17/10/2036	2,091,094	0.02	USD 2,438,000	Anheuser-Busch InBev Worldwide Inc 3.5% 1/6/2030	2,786,961	0.03
USD 4,860,660	American Homes 4 Rent 2015-SFR1 'Series 2015-SFR1 XS' '144A' FRN 17/4/2052	49	0.00	USD 700,000	Apidos CLO XII 'Series 2013-12A AR' '144A' FRN 15/4/2031	693,139	0.01
USD 1,285,000	American Municipal Power Inc 7.834% 15/2/2041	2,138,670	0.02	USD 1,040,000	Apidos CLO XV 'Series 2013-15A A1RR' '144A' FRN 20/4/2031	1,024,898	0.01
EUR 2,548,000	American Tower Corp 1.95% 22/5/2026*	3,289,809	0.03	USD 500,000	Apidos CLO XXI 'Series 2015-21A CR' '144A' FRN 18/7/2027	465,356	0.01
USD 1,380,000	American Tower Corp 2.1% 15/6/2030	1,408,639	0.01	USD 640,000	Apidos CLO XXIX 'Series 2018-29A D' '144A' FRN 25/7/2030	532,012	0.01
USD 2,739,000	American University/The 3.672% 1/4/2049	3,050,612	0.03	USD 1,000,000	Apidos CLO XXXI 'Series 2019-31A B' '144A' FRN 15/4/2031	1,000,750	0.01
USD 530,000	AMMC CLO 21 Ltd 'Series 2017-21A A' '144A' FRN 2/11/2030	527,278	0.01	USD 632,000	Applied Materials Inc 2.75% 1/6/2050	664,862	0.01
USD 3,066,483	AMMC CLO XIII Ltd 'Series 2013-13A A1LR' '144A' FRN 24/7/2029	3,058,662	0.03	USD 6,574,130	APS Resecuritization Trust 2016-1 'Series 2016-1 1MZ' '144A' FRN 31/7/2057	2,350,120	0.02
USD 959,000	AMN Healthcare Inc '144A' 4.625% 1/10/2027	1,002,572	0.01	USD 4,033,422	APS Resecuritization Trust 2016-3 'Series 2016-3 3A' '144A' FRN 27/9/2046	4,107,688	0.04
USD 2,644,000	AMN Healthcare Inc '144A' 5.125% 1/10/2024	2,726,347	0.03	USD 710,275	APS Resecuritization Trust 2016-3 'Series 2016-3 4A' '144A' FRN 27/4/2047	715,435	0.01
USD 2,350,000	ANCHORAGE CAPITAL CLO 1-R Ltd 'Series 2018-1RA A1' '144A' FRN 13/4/2031	2,324,393	0.02	USD 281,000	Aramark Services Inc 4.75% 1/6/2026	279,006	0.00
USD 840,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A A1R' '144A' FRN 13/10/2030	836,951	0.01	USD 651,000	Aramark Services Inc '144A' 5% 1/2/2028	649,115	0.01
USD 1,070,000	Anchorage Capital CLO 2013-1 Ltd 'Series 2013-1A A2R' '144A' FRN 13/10/2030	1,054,296	0.01				

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USD 3,301,500	Arbor Realty Collateralized Loan Obligation 2017-FL3 Ltd 'Series 2017-FL3 A' '144A' FRN 15/12/2027	3,258,960	0.03	USD 66,918	B2R Mortgage Trust 2015-2 'Series 2015-2 A' '144A' 3.336% 15/11/2048	66,891	0.00
USD 400,000	Ares XLI Clo Ltd 'Series 2016- 41A D' '144A' FRN 15/1/2029	392,579	0.00	USD 1,000,000	Babson CLO Ltd 2015-II 'Series 2015-2A AR' '144A' FRN 20/10/2030	986,006	0.01
USD 375,000	ARES XLV CLO Ltd 'Series 2017-45A C' '144A' FRN 15/10/2030	360,142	0.00	USD 3,739,108	Bain Capital Credit Clo 2016- 2 Ltd 'Series 2016-2A AR' '144A' FRN 15/1/2029	3,731,553	0.04
USD 26,325	Ares XXIX CLO Ltd 'Series 2014-1A A1R' '144A' FRN 17/4/2026	26,304	0.00	USD 2,650,000	Bain Capital Credit Clo 2016- 2 Ltd 'Series 2016-2A BR' '144A' FRN 15/1/2029	2,629,187	0.03
USD 1,500,000	Ares XXXVII CLO Ltd 'Series 2015-4A A1R' '144A' FRN 15/10/2030	1,488,884	0.02	USD 1,790,000	Bain Capital Credit CLO 2018-2 'Series 2018-2A A1' '144A' FRN 19/7/2031	1,773,493	0.02
USD 4,302,838	Argent Mortgage Loan Trust 2005-W1 'Series 2005-W1 A2' FRN 25/5/2035	3,879,184	0.04	USD 875,000	Bain Capital Credit CLO 2020-2 Ltd 'Series 2020-2A D' '144A' FRN 19/7/2031	884,212	0.01
USD 1,820,000	Arizona Health Facilities Authority FRN 1/1/2037	1,698,005	0.02	EUR 1,796,000	Ball Corp 0.875% 15/3/2024	2,148,301	0.02
USD 4,852,000	Arrow Bidco LLC '144A' 9.5% 15/3/2024	3,996,326	0.04	USD 243,000	Ball Corp 4.875% 15/3/2026	274,347	0.00
USD 657,000	Ashford Hospitality Trust 2018- ASHF 'Series 2018-ASHF D' '144A' FRN 15/4/2035	583,491	0.01	USD 324,000	Ball Corp 5.25% 1/7/2025	368,417	0.00
USD 3,604,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 6.625% 15/1/2028	3,613,010	0.04	USD 1,147,000	BAMLL Commercial Mortgage Securities Trust 2015-200P 'Series 2015-200P F' '144A' FRN 14/4/2033	1,163,993	0.01
USD 784,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 6.75% 1/8/2025	802,538	0.01	USD 230,000	BAMLL Commercial Mortgage Securities Trust 2016-ISQ 'Series 2016-ISQ C' '144A' FRN 14/8/2034	239,299	0.00
USD 5,253,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 9.875% 1/4/2027	5,757,498	0.06	USD 4,108,736	BAMLL Commercial Mortgage Securities Trust 2016-ISQ 'Series 2016-ISQ E' '144A' FRN 14/8/2034	4,134,234	0.04
USD 13,005,000	AT&T Inc 2.75% 1/6/2031	13,759,314	0.14	USD 5,860,000	Bamll Commercial Mortgage Securities Trust 2016-SS1 'Series 2016-SS1 XA' '144A' FRN 15/12/2035	163,142	0.00
USD 4,330,000	AT&T Inc 3.65% 1/6/2051	4,488,968	0.05	USD 3,645,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH CL' '144A' FRN 15/11/2032	3,312,240	0.03
USD 4,207,972	Atrium Hotel Portfolio Trust 2017-ATRM 'Series 2017- ATRM D' '144A' FRN 15/12/2036	3,563,753	0.04	USD 1,780,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH DL' '144A' FRN 15/11/2032	1,643,399	0.02
USD 514,447	Atrium Hotel Portfolio Trust 2017-ATRM 'Series 2017- ATRM E' '144A' FRN 15/12/2036	428,236	0.00	USD 3,273,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH BF' '144A' FRN 15/11/2033	3,030,516	0.03
USD 726,701	Atrium XII '144A' FRN 22/4/2027	724,170	0.01	USD 2,553,409	BAMLL Commercial Mortgage Securities Trust 2018-DSNY 'Series 2018-DSNY D' '144A' FRN 15/9/2034	2,335,947	0.02
USD 1,385,000	Atrium XII '144A' FRN 22/4/2027	1,313,393	0.01	USD 1,500,000	BAMLL Trust 2011-FSHN 'Series 2011-FSHN B' '144A' 4.769% 11/7/2033	1,497,846	0.02
USD 380,000	Avaya Holdings Corp 2.25% 15/6/2023	356,764	0.00	USD 3,415,995	Banc of America Commercial Mortgage Trust 2016-UBS10 'Series 2016-UB10 C' FRN 15/7/2049	3,395,730	0.04
USD 2,435,581	Avery Point IV CLO Ltd 'Series 2014-1A AR' '144A' FRN 25/4/2026	2,432,059	0.03	USD 9,780,000	Banc of America Commercial Mortgage Trust 2017-BNK3 'Series 2017-BNK3 XB' FRN 15/2/2050	358,693	0.00
USD 801,882	Avery Point V CLO Ltd 'Series 2014-5A AR' '144A' FRN 17/7/2026	800,899	0.01	USD 4,000,000	Banc of America Commercial Mortgage Trust 2017-BNK3 'Series 2017-BNK3 XD' '144A' FRN 15/2/2050	274,560	0.00
USD 270,000	Avery Point V CLO Ltd 'Series 2014-5A BR' '144A' FRN 17/7/2026	268,156	0.00				
USD 4,380,000	Avery Point VI CLO Ltd 'Series 2015-6A BR' '144A' FRN 5/8/2027	4,302,236	0.04				
EUR 200,000	Axalta Coating Systems LLC 4.25% 15/8/2024	244,134	0.00				
USD 389,000	Azul Investments LLP '144A' 5.875% 26/10/2024*	231,455	0.00				
USD 801,645	B2R Mortgage Trust 2015-2 'Series 2015-2 XA' '144A' FRN 15/11/2048	1,699	0.00				

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 412,395	Banc of America Funding 2006-A Trust 'Series 2006-A 3A2' FRN 20/2/2036	388,258	0.00	USD 234,323	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A A2' '144A' FRN 25/4/2036	217,492	0.00
USD 14,741,165	Banc of America Funding 2014-R2 Trust 'Series 2014-R2 1C' '144A' FRN 26/11/2036	3,490,357	0.04	USD 673,678	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A M2' '144A' FRN 25/4/2036	601,411	0.01
EUR 725,000	Banff Merger Sub Inc 8.375% 1/9/2026	893,908	0.01	USD 162,107	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A M3' '144A' FRN 25/4/2036	143,969	0.00
USD 5,530,000	BANK 2017-BNK9 'Series 2017-BNK9 A4' 3.538% 15/11/2054	6,292,497	0.06	USD 886,099	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A M4' '144A' FRN 25/4/2036	782,478	0.01
USD 1,229,000	Bank of America Corp FRN 5/9/2024 (Perpetual)	1,345,866	0.01	USD 883,740	Bayview Commercial Asset Trust 2006-3 'Series 2006-3A A1' '144A' FRN 25/10/2036	826,297	0.01
USD 2,793,000	Bank of America Corp FRN 23/10/2024 (Perpetual)	3,157,278	0.03	USD 4,733,958	Bayview Commercial Asset Trust 2006-4 'Series 2006-4A A1' '144A' FRN 25/12/2036	4,392,482	0.05
USD 714,000	Bank of America Corp FRN 10/3/2026 (Perpetual)	819,718	0.01	USD 16,729,057	Bayview Commercial Asset Trust 2007-4 'Series 2007-4A A1' '144A' FRN 25/9/2037	15,502,224	0.16
USD 5,968,000	Bank of America Corp FRN 5/3/2029	6,851,761	0.07	USD 3,077,156	Bayview Commercial Asset Trust 2008-2 'Series 2008-2 A4A' '144A' FRN 25/4/2038	3,074,637	0.03
USD 5,553,000	Bank of America Corp FRN 22/10/2030	6,027,561	0.06	USD 5,811,538	Bayview Financial Revolving Asset Trust 2004-B 'Series 2004-B A1' '144A' FRN 28/5/2039	4,870,192	0.05
USD 12,162,000	Bank of America Corp FRN 29/4/2031	12,912,659	0.13	USD 1,690,496	Bayview Financial Revolving Asset Trust 2004-B 'Series 2004-B A2' '144A' FRN 28/5/2039	1,534,752	0.02
USD 6,498,000	Bank of America Corp FRN 19/6/2041	6,593,655	0.07	USD 6,750,306	Bayview Financial Revolving Asset Trust 2005-A 'Series 2005-A A1' '144A' FRN 28/2/2040	6,334,978	0.07
USD 5,339,000	Bank of America Corp FRN 20/3/2051	6,640,946	0.07	USD 762,594	Bayview Financial Revolving Asset Trust 2005-E 'Series 2005-E A1' '144A' FRN 28/12/2040	735,461	0.01
USD 1,500,000	BankAmerica Manufactured Housing Contract Trust 'Series 1997-2 B1' FRN 10/2/2022	908,948	0.01	USD 286,000	BBCMS 2017-DELC Mortgage Trust 'Series 2017-DELC E' '144A' FRN 15/8/2036	259,234	0.00
USD 2,380,000	BankAmerica Manufactured Housing Contract Trust 'Series 1998-2 B1' FRN 10/12/2025	1,152,304	0.01	USD 840,000	BBCMS 2018-CHRS Mortgage Trust 'Series 2018-CHRS E' '144A' FRN 5/8/2038	592,801	0.01
USD 790,000	Barings CLO Ltd 2018-III FRN 20/7/2029	787,229	0.01	USD 877,000	BBCMS 2018-TALL Mortgage Trust 'Series 2018-TALL A' '144A' FRN 15/3/2037	847,320	0.01
USD 630,000	Battalion CLO VII Ltd 'Series 2014-7A A1RR' '144A' FRN 17/7/2028	627,021	0.01	USD 1,060,000	BBCMS 2018-TALL Mortgage Trust 'Series 2018-TALL D' '144A' FRN 15/3/2037	997,419	0.01
USD 4,438,000	Battalion CLO VII Ltd 'Series 2014-7A BRR' '144A' FRN 17/7/2028	4,374,493	0.05	USD 20,840,000	BBCMS Trust 2015-SRCH 'Series 2015-SRCH XA' '144A' FRN 10/8/2035	1,065,341	0.01
USD 1,080,000	Battalion CLO XI Ltd 'Series 2017-11A E' '144A' FRN 24/10/2029	957,223	0.01	USD 11,710,000	BBCMS Trust 2015-SRCH 'Series 2015-SRCH XB' '144A' FRN 10/8/2035	156,563	0.00
USD 1,027,000	Bausch Health Americas Inc '144A' 8.5% 31/1/2027	1,131,153	0.01	USD 2,247,064	BCAP LLC 2011-RR5-I Trust 'Series 2011-RR5 11A5' '144A' FRN 28/5/2036	2,051,894	0.02
USD 885,000	Bausch Health Americas Inc '144A' 9.25% 1/4/2026	985,881	0.01	USD 1,627,547	BCMSC Trust 2000-A 'Series 2000-A A2' FRN 15/6/2030	494,355	0.01
USD 4,275,000	Bay Area Toll Authority 2.425% 1/4/2026	4,603,213	0.05	USD 1,510,989	BCMSC Trust 2000-A 'Series 2000-A A3' FRN 15/6/2030	474,145	0.01
USD 3,375,000	Bay Area Toll Authority 6.918% 1/4/2040	5,446,119	0.06	USD 1,089,739	BCMSC Trust 2000-A 'Series 2000-A A4' FRN 15/6/2030	361,725	0.00
USD 1,830,000	Bay Area Toll Authority 7.043% 1/4/2050	3,347,601	0.03	USD 766,000	Beacon Roofing Supply Inc '144A' 4.875% 1/11/2025	761,645	0.01
USD 1,400,769	Bayview Commercial Asset Trust 2005-3 'Series 2005-3A A1' '144A' FRN 25/11/2035	1,325,940	0.01				
USD 2,629,724	Bayview Commercial Asset Trust 2005-4 'Series 2005-4A A1' '144A' FRN 25/1/2036	2,476,639	0.03				
USD 63,861	Bayview Commercial Asset Trust 2005-4 'Series 2005-4A A2' '144A' FRN 25/1/2036	60,495	0.00				
USD 168,777	Bayview Commercial Asset Trust 2005-4 'Series 2005-4A M1' '144A' FRN 25/1/2036	158,848	0.00				

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USD 30,000	Bear Creek CLO Ltd 'Series 2015-1A ER' '144A' FRN 20/4/2031	23,803	0.00	USD 606,437	Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26 'Series 2007-T26 AM' FRN 12/1/2045	607,182	0.01
USD 632,268	Bear Stearns ALT-A Trust 2006-6 'Series 2006-6 1A1' FRN 25/11/2036	548,645	0.01	USD 685,382	Bear Stearns Mortgage Funding Trust 2006-SL1 'Series 2006-SL1 A1' FRN 25/8/2036	673,506	0.01
USD 2,560,494	Bear Stearns ALT-A Trust 2007-1 'Series 2007-1 1A1' FRN 25/1/2047	2,213,362	0.02	USD 400,446	Bear Stearns Mortgage Funding Trust 2007-AR2 'Series 2007-AR2 A1' FRN 25/3/2037	358,189	0.00
USD 89,689	Bear Stearns ARM Trust 2004-5 'Series 2004-5 2A' FRN 25/7/2034	89,923	0.00	USD 671,335	Bear Stearns Mortgage Funding Trust 2007-AR3 'Series 2007-AR3 1A1' FRN 25/3/2037	601,470	0.01
USD 148,982	Bear Stearns Asset Backed Securities I Trust 2004-HE7 'Series 2004-HE7 M2' FRN 25/8/2034	148,739	0.00	USD 501,892	Bear Stearns Mortgage Funding Trust 2007-AR4 'Series 2007-AR4 2A1' FRN 25/6/2037	467,543	0.01
USD 2,629,586	Bear Stearns Asset Backed Securities I Trust 2005-AC9 (Step-up coupon) 'Series 2005-AC9 A5' 6.25% 25/12/2035	2,415,613	0.03	USD 3,142,000	Beazer Homes USA Inc 7.25% 15/10/2029	3,371,853	0.03
USD 3,633,675	Bear Stearns Asset Backed Securities I Trust 2006-AC1 (Step-up coupon) 'Series 2006-AC1 1A2' 6.25% 25/2/2036	3,130,948	0.03	USD 3,180,000	Becton Dickinson and Co 3.794% 20/5/2050	3,555,872	0.04
USD 1,350,579	Bear Stearns Asset Backed Securities I Trust 2006-HE1 'Series 2006-HE1 1M4' FRN 25/12/2035	1,735,042	0.02	EUR 320,000	Belden Inc 2.875% 15/9/2025	375,932	0.00
USD 3,387,238	Bear Stearns Asset Backed Securities I Trust 2006-HE7 'Series 2006-HE7 1A2' FRN 25/9/2036	4,174,857	0.04	EUR 400,000	Belden Inc 3.875% 15/3/2028*	478,859	0.01
USD 720,000	Bear Stearns Asset Backed Securities I Trust 2006-HE8 'Series 2006-HE8 1A3' FRN 25/10/2036	634,425	0.01	EUR 1,260,000	Belden Inc 4.125% 15/10/2026	1,533,804	0.02
USD 563,616	Bear Stearns Asset Backed Securities I Trust 2007-HE1 'Series 2007-HE1 21A2' FRN 25/1/2037	555,755	0.01	USD 200,000	Benchmark 2018-B3 Mortgage Trust 'Series 2018-B3 D' '144A' FRN 10/4/2051	156,660	0.00
USD 812,379	Bear Stearns Asset Backed Securities I Trust 2007-HE2 'Series 2007-HE2 1A4' FRN 25/3/2037	634,548	0.01	USD 10,642,000	Benefit Street Partners CLO II Ltd 'Series 2013-IIA A2R' '144A' FRN 15/7/2029	10,645,474	0.11
USD 896,967	Bear Stearns Asset Backed Securities I Trust 2007-HE2 'Series 2007-HE2 22A' FRN 25/3/2037	880,979	0.01	USD 499,193	Benefit Street Partners CLO III Ltd 'Series 2013-IIIA A1R' '144A' FRN 20/7/2029	497,795	0.01
USD 1,941,551	Bear Stearns Asset Backed Securities I Trust 2007-HE2 'Series 2007-HE2 23A' FRN 25/3/2037	2,024,352	0.02	USD 750,000	Benefit Street Partners CLO V-B Ltd 'Series 2018-5BA A1A' '144A' FRN 20/4/2031	731,580	0.01
USD 869,798	Bear Stearns Asset Backed Securities I Trust 2007-HE3 'Series 2007-HE3 1A3' FRN 25/4/2037	951,690	0.01	USD 5,697,000	Benefit Street Partners CLO VI Ltd 'Series 2015-VIA A1R' '144A' FRN 18/10/2029	5,686,865	0.06
USD 5,205,227	Bear Stearns Asset Backed Securities I Trust 2007-HE3 'Series 2007-HE3 1A4' FRN 25/4/2037	4,599,241	0.05	USD 1,190,000	Benefit Street Partners CLO VI Ltd 'Series 2015-VIA A2R' '144A' FRN 18/10/2029	1,174,721	0.01
USD 37,417	Bear Stearns Asset Backed Securities Trust 2005-4 'Series 2005-4 M2' FRN 25/1/2036	37,435	0.00	USD 1,036,484	Benefit Street Partners CLO VII Ltd 'Series 2015-VIIA A1AR' '144A' FRN 18/7/2027	1,027,597	0.01
USD 254,538	Bear Stearns Commercial Mortgage Securities Trust 2005-PWR7 'Series 2005-PWR7 B' FRN 11/2/2041	253,052	0.00	USD 300,000	Benefit Street Partners CLO VII Ltd 'Series 2015-VIIA CR' '144A' FRN 18/7/2027	272,812	0.00
				USD 2,120,000	Benefit Street Partners CLO VII Ltd 'Series 2015-VIIA D' '144A' FRN 18/7/2027	1,809,369	0.02
				USD 2,010,000	Benefit Street Partners CLO VIII Ltd 'Series 2015-8A A1AR' '144A' FRN 20/1/2031	1,995,876	0.02
				EUR 2,018,000	Berry Global Inc 1% 15/1/2025	2,350,862	0.02
				USD 292,000	Berry Global Inc '144A' 4.5% 15/2/2026	297,056	0.00
				USD 744,000	Berry Global Inc '144A' 4.875% 15/7/2026	789,879	0.01
				USD 299,000	Berry Global Inc '144A' 5.625% 15/7/2027	317,136	0.00
				USD 2,323,090	BHMS 2018-ATLS 'Series 2018-ATLS A' '144A' FRN 15/7/2035	2,230,737	0.02
				USD 1,379,212	Black Diamond CLO 2013-1 Ltd 'Series 2013-1A A2R' '144A' FRN 6/2/2026	1,373,369	0.01
				USD 22,855	Black Diamond CLO 2014-1 Ltd 'Series 2014-1A A1R' '144A' FRN 17/10/2026	22,847	0.00

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EUR 2,200,000	Blackstone Holdings Finance Co LLC 2% 19/5/2025*	2,814,277	0.03	USD 9,110,594	BX Commercial Mortgage Trust 2018-IND 'Series 2018-IND H' '144A' FRN 15/11/2035	8,913,591	0.09
USD 2,699,240	BlueMountain CLO 2013-2 Ltd 'Series 2013-2A A1R' '144A' FRN 22/10/2030	2,663,195	0.03	USD 573,000	BXP Trust 2017-CC 'Series 2017-CC D' '144A' FRN 13/8/2037	576,466	0.01
USD 480,000	BlueMountain CLO 2015-1 Ltd 'Series 2015-1A C' '144A' FRN 13/4/2027	461,340	0.01	USD 2,156,000	BXP Trust 2017-CC 'Series 2017-CC E' '144A' FRN 13/8/2037	2,142,997	0.02
USD 889,000	BlueMountain CLO 2015-1 Ltd 'Series 2015-1A D' '144A' FRN 13/4/2027	765,984	0.01	USD 470,000	BXP Trust 2017-GM 'Series 2017-GM D' '144A' FRN 13/6/2039	496,948	0.01
USD 530,000	BlueMountain CLO 2015-3 Ltd 'Series 2015-3A A1R' '144A' FRN 20/4/2031	520,482	0.01	USD 945,000	BXP Trust 2017-GM 'Series 2017-GM E' '144A' FRN 13/6/2039	954,069	0.01
USD 2,250,000	Boeing Co/The 4.508% 1/5/2023	2,370,974	0.02	USD 11,578,000	Caesars Entertainment Inc '144A' 6.25% 1/7/2025	12,229,205	0.13
USD 3,020,000	Boeing Co/The 4.875% 1/5/2025	3,275,070	0.03	USD 5,160,000	Caesars Entertainment Inc '144A' 8.125% 1/7/2027	5,462,866	0.06
USD 842,000	BorgWarner Inc 2.65% 1/7/2027	891,014	0.01	USD 1,030,000	Caesars Resort Collection LLC / CRC Finco Inc '144A' 5.25% 15/10/2025	985,210	0.01
EUR 3,294,000	Boxer Parent Co Inc 6.5% 2/10/2025	4,105,859	0.04	USD 1,303,000	Caesars Resort Collection LLC / CRC Finco Inc '144A' 5.75% 1/7/2025	1,360,006	0.01
USD 359,000	Boxer Parent Co Inc '144A' 7.125% 2/10/2025	390,929	0.00	USD 1,970,000	California Pollution Control Financing Authority '144A' 5% 21/11/2045	2,047,569	0.02
USD 4,109,000	Boyd Gaming Corp 4.75% 1/12/2027	4,105,672	0.04	USD 1,655,000	California State Public Works Board 8.361% 1/10/2034	2,748,351	0.03
USD 834,000	Boyd Gaming Corp '144A' 8.625% 1/6/2025	922,621	0.01	USD 3,130,000	California State University 2.975% 1/11/2051	3,291,743	0.03
USD 1,159,000	BP Capital Markets America Inc 1.749% 10/8/2030	1,147,870	0.01	USD 1,905,644	California Street CLO XII Ltd 'Series 2013-12A AR' '144A' FRN 15/10/2025	1,894,092	0.02
USD 1,134,000	Broadcom Inc 3.15% 15/11/2025	1,229,861	0.01	USD 9,175,000	Calpine Corp '144A' 4.5% 15/2/2028	9,534,476	0.10
USD 2,160,000	Broadcom Inc 4.15% 15/11/2030	2,428,949	0.03	USD 3,233,000	Calpine Corp '144A' 5.125% 15/3/2028	3,407,307	0.04
USD 7,296,000	Broadcom Inc 4.7% 15/4/2025	8,336,972	0.09	USD 5,328,000	Calpine Corp '144A' 5.25% 1/6/2026	5,561,873	0.06
USD 2,090,000	Broadcom Inc 5% 15/4/2030	2,477,753	0.03	USD 887,000	Capital One Financial Corp FRN 1/12/2020 (Perpetual)	804,492	0.01
USD 597,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GGSi Sellco LL '144A' 5.75% 15/5/2026	493,970	0.01	EUR 2,237,000	Capital One Financial Corp 0.8% 12/6/2024	2,672,765	0.03
USD 1,000,000	Brookside Mill CLO Ltd 2013-1 'Series 2013-1A BR' '144A' FRN 17/1/2028	985,868	0.01	USD 3,792,000	Capitol Investment Merger Sub 2 LLC '144A' 10% 1/8/2024	3,981,600	0.04
USD 500,000	Brookside Mill CLO Ltd 2013-1 'Series 2013-1A DR' '144A' FRN 17/1/2028	464,470	0.01	USD 2,959,000	Carlson Travel Inc '144A' 6.75% 15/12/2023*	2,289,216	0.02
USD 5,498,000	Bruin E&P Partners LLC (Defaulted) '144A' 8.875% 1/8/2023	10,886	0.00	USD 2,257,039	Carlyle Global Market Strategies CLO 2013-2 Ltd 'Series 2013-2A AR' '144A' FRN 18/1/2029	2,226,292	0.02
USD 204,000	Buckeye Partners LP 3.95% 1/12/2026	202,597	0.00	USD 2,013,877	Carlyle Global Market Strategies CLO 2014-1 Ltd 'Series 2014-1A A1R2' '144A' FRN 17/4/2031	1,980,969	0.02
USD 2,594,000	Buckeye Partners LP '144A' 4.125% 1/3/2025	2,613,403	0.03	USD 250,000	Carlyle Global Market Strategies CLO 2015-2 Ltd 'Series 2015-2A CR' '144A' FRN 27/4/2027	233,626	0.00
USD 1,178,000	Buckeye Partners LP 4.15% 1/7/2023	1,181,681	0.01	USD 250,000	Carlyle Global Market Strategies CLO 2015-2 Ltd 'Series 2015-2A DR' '144A' FRN 27/4/2027	203,364	0.00
USD 1,500,000	Buckeye Partners LP 4.35% 15/10/2024	1,497,187	0.02	USD 2,380,000	Carlyle Global Market Strategies CLO 2015-3 Ltd 'Series 2015-3A A2R' '144A' FRN 28/7/2028	2,343,718	0.02
USD 2,210,000	Burlington Northern Santa Fe LLC 3.05% 15/2/2051	2,425,117	0.03				
USD 2,681,270	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 A2' '144A' 3.454% 10/3/2033	2,887,736	0.03				
USD 2,604,935	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 D' '144A' 3.633% 10/3/2033	2,645,710	0.03				
USD 13,358,641	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 E' '144A' 3.717% 10/3/2033	13,356,506	0.14				
USD 1,357,904	BWAY 2015-1740 Mortgage Trust 'Series 2015-1740 E' '144A' FRN 10/1/2035	1,275,031	0.01				
USD 1,110,000	BX Commercial Mortgage Trust 2018-BIOA 'Series 2018-BIOA E' '144A' FRN 15/3/2037	1,076,035	0.01				

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USD 254,871	Carlyle Global Market Strategies CLO 2015-4 Ltd 'Series 2015-4A SBB1' '144A' FRN 20/7/2032	231,250	0.00	USD 266,000	Cedar Funding II CLO Ltd 'Series 2013-1A A1R' '144A' FRN 9/6/2030	264,040	0.00
USD 4,500,000	CARLYLE US CLO 2017-4 Ltd 'Series 2017-4A A1' '144A' FRN 15/1/2030	4,473,999	0.05	USD 1,070,000	Cedar Funding II CLO Ltd 'Series 2013-1A BR' '144A' FRN 9/6/2030	1,063,874	0.01
USD 4,568,000	Carpenter Technology Corp 4.45% 1/3/2023	4,709,605	0.05	USD 1,000,000	Cedar Funding II CLO Ltd 'Series 2013-1A DR' '144A' FRN 9/6/2030	972,312	0.01
USD 490,000	Carrington Mortgage Loan Trust Series 2006-NC1 'Series 2006-NC1 M2' FRN 25/1/2036	396,398	0.00	USD 580,000	Cedar Funding IX CLO Ltd 'Series 2018-9A E' '144A' FRN 20/4/2031	496,863	0.01
USD 1,786,793	Carrington Mortgage Loan Trust Series 2006-NC3 'Series 2006-NC3 A3' FRN 25/8/2036	1,676,933	0.02	USD 5,361,000	Cedar Funding VI CLO Ltd 'Series 2016-6AAR' '144A' FRN 20/10/2028	5,343,471	0.06
USD 718,640	Carrington Mortgage Loan Trust Series 2006-NC4 'Series 2006-NC4 A3' FRN 25/10/2036	684,238	0.01	USD 950,000	Cedar Funding VI CLO Ltd 'Series 2016-6A DR' '144A' FRN 20/10/2028	891,842	0.01
USD 1,442,589	Carrington Mortgage Loan Trust Series 2006-NC5 'Series 2006-NC5 A3' FRN 25/1/2037	1,214,272	0.01	USD 9,044,000	Cedar Funding VIII Clo Ltd 'Series 2017-8A A1' '144A' FRN 17/10/2030	8,963,215	0.09
USD 750,000	CarVal CLO I Ltd 'Series 2018-1A D' '144A' FRN 16/7/2031	725,123	0.01	USD 580,000	Cedar Funding VIII Clo Ltd 'Series 2017-8A B' '144A' FRN 17/10/2030	570,018	0.01
USD 790,000	CarVal CLO I Ltd 'Series 2018-1A E' '144A' FRN 16/7/2031	694,821	0.01	EUR 200,000	CEMEX Finance LLC 4.625% 15/6/2024	244,760	0.00
EUR 2,353,000	Catalent Pharma Solutions Inc 2.375% 1/3/2028	2,755,516	0.03	USD 450,000	Cent CLO 19 Ltd 'Series 2013-19A C' '144A' FRN 29/10/2025	431,512	0.00
USD 7,155,000	CBAM 2017-1 Ltd 'Series 2017-1A A1' '144A' FRN 20/7/2030	7,117,399	0.07	USD 4,786,611	Cent CLO 24 Ltd 'Series 2015-24A A1R' '144A' FRN 15/10/2026	4,760,340	0.05
USD 530,000	CBAM 2017-2 Ltd 'Series 2017-2A B1' '144A' FRN 17/10/2029	523,221	0.01	USD 3,801,000	Centene Corp 3.375% 15/2/2030	3,977,994	0.04
USD 250,000	CBAM 2017-3 Ltd 'Series 2017-3A B1' '144A' FRN 17/10/2029	246,062	0.00	USD 6,678,000	Centene Corp 4.25% 15/12/2027	7,027,360	0.07
USD 969,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.5% 15/8/2030	1,030,982	0.01	USD 3,206,000	Centene Corp 4.625% 15/12/2029	3,523,378	0.04
USD 2,736,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5% 1/2/2028	2,902,896	0.03	USD 710,000	Centene Corp '144A' 5.25% 1/4/2025	736,803	0.01
USD 1,926,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.125% 1/5/2027	2,054,166	0.02	USD 4,333,000	Centene Corp '144A' 5.375% 1/6/2026	4,582,148	0.05
USD 880,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.375% 1/6/2029	964,603	0.01	USD 870,000	Centene Corp '144A' 5.375% 15/8/2026	921,926	0.01
USD 890,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.5% 1/5/2026	932,137	0.01	USD 10,172,000	Centennial Resource Production LLC '144A' 5.375% 15/1/2026	4,308,452	0.04
USD 16,000,000	CCRESG Commercial Mortgage Trust 2016-HEAT 'Series 2016-HEAT X' '144A' FRN 10/4/2029	40,755	0.00	USD 1,448,000	Centennial Resource Production LLC '144A' 6.875% 1/4/2027	597,886	0.01
USD 908,864	CD 2006-CD3 Mortgage Trust 'Series 2006-CD3 AM' 5.648% 15/10/2048	931,683	0.01	USD 1,575,000	Central Puget Sound Regional Transit Authority 5% 1/11/2050	1,872,730	0.02
USD 632,000	CDK Global Inc 5% 15/10/2024	716,675	0.01	USD 9,849,000	Century Communities Inc 6.75% 1/6/2027	10,640,909	0.11
USD 408,858	CDO Repack SPC Ltd 'Series 2006-CLF1 D1' '144A' 20/5/2030 (Zero Coupon)	430,837	0.00	USD 734,000	CenturyLink Inc '144A' 4% 15/2/2027	749,368	0.01
USD 543,000	Cedar Fair LP 5.25% 15/7/2029	528,985	0.01	USD 735,000	CenturyLink Inc '144A' 5.125% 15/12/2026	766,008	0.01
USD 284,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op 5.375% 15/4/2027	284,000	0.00	USD 298,000	CenturyLink Inc 5.625% 1/4/2025	322,212	0.00
USD 2,072,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op '144A' 5.5% 1/5/2025	2,147,628	0.02	USD 586,000	CenturyLink Inc 7.5% 1/4/2024	666,399	0.01
				USD 5,181,244	CFCRE Commercial Mortgage Trust 2016-C3 'Series 2016-C3 XD' '144A' FRN 10/1/2048	418,156	0.00
				USD 2,382,609	CFCRE Commercial Mortgage Trust 2016-C4 'Series 2016-C4 C' FRN 10/5/2058	2,353,097	0.02
				USD 5,189,832	CFCRE Commercial Mortgage Trust 2016-C4 'Series 2016-C4 XB' FRN 10/5/2058	198,511	0.00

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USD 470,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018-TAN B' '144A' 4.69% 15/2/2033	476,111	0.01	USD 750,000	CIFC Funding 2012-II-R Ltd 'Series 2012-2RA A2' '144A' FRN 20/1/2028	727,162	0.01
USD 1,080,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018-TAN C' '144A' 5.295% 15/2/2033	1,051,749	0.01	USD 10,655,000	CIFC Funding 2013-II Ltd 'Series 2013-2A A1LR' '144A' FRN 18/10/2030	10,615,924	0.11
USD 1,631,106	CGDBB Commercial Mortgage Trust 2017-BIOC 'Series 2017-BIOC A' '144A' FRN 15/7/2032	1,628,840	0.02	USD 250,000	CIFC Funding 2014 Ltd 'Series 2014-1A A1R2' '144A' FRN 18/1/2031	247,822	0.00
USD 2,305,023	CGDBB Commercial Mortgage Trust 2017-BIOC 'Series 2017-BIOC D' '144A' FRN 15/7/2032	2,303,879	0.02	USD 12,068,000	Cifc Funding 2014-IV-R Ltd 'Series 2014-4RA A1A' '144A' FRN 17/10/2030	11,995,438	0.12
USD 5,674,720	CGDBB Commercial Mortgage Trust 2017-BIOC 'Series 2017-BIOC E' '144A' FRN 15/7/2032	5,561,690	0.06	USD 395,000	Cifc Funding 2014-IV-R Ltd 'Series 2014-4RA A2' '144A' FRN 17/10/2030	389,553	0.00
USD 423,000	Charles River Laboratories International Inc '144A' 4.25% 1/5/2028	444,336	0.00	USD 3,530,000	CIFC Funding 2017-I Ltd 'Series 2017-1A B' '144A' FRN 23/4/2029	3,497,946	0.04
USD 123,000	Charles River Laboratories International Inc '144A' 5.5% 1/4/2026	130,122	0.00	USD 2,730,000	CIFC Funding 2017-I Ltd 'Series 2017-1A C' '144A' FRN 23/4/2029	2,693,207	0.03
USD 179,000	Charter Communications Operating LLC / Charter Communications Operating Capital FRN 1/2/2024	183,992	0.00	USD 1,000,000	CIFC Funding 2017-II Ltd 'Series 2017-2A A' '144A' FRN 20/4/2030	993,124	0.01
USD 7,741,000	Charter Communications Operating LLC / Charter Communications Operating Capital 2.8% 1/4/2031	8,148,589	0.08	USD 600,000	CIFC Funding 2017-V Ltd 'Series 2017-5A C' '144A' FRN 16/11/2030	564,360	0.01
USD 2,614,000	Charter Communications Operating LLC / Charter Communications Operating Capital 3.7% 1/4/2051	2,577,026	0.03	USD 250,000	Cincinnati Bell Inc '144A' 7% 15/7/2024	259,216	0.00
USD 11,611,128	Chase Mortgage Finance Trust Series 2007-S6 'Series 2007-S6 1A1' 6% 25/12/2037	7,931,056	0.08	USD 1,280,000	Cinemark Holdings Inc '144A' 4.5% 15/8/2025	1,659,602	0.02
USD 15,188,704	Cheniere Energy Inc '144A' 4.875% 28/5/2021	15,487,030	0.16	USD 2,702,000	Citgo Holding Inc '144A' 9.25% 1/8/2024	2,681,735	0.03
USD 2,252,000	Cheniere Energy Partners LP 4.5% 1/10/2029	2,351,606	0.02	USD 1,521,483	Citicorp Mortgage Securities Trust Series 2007-9 'Series 2007-9 1A1' 6.25% 25/12/2037	1,365,998	0.01
USD 7,203,000	Cheniere Energy Partners LP 5.25% 1/10/2025	7,372,270	0.08	USD 2,018,283	Citicorp Mortgage Securities Trust Series 2008-2 'Series 2008-2 1A1' 6.5% 25/6/2038	1,778,357	0.02
USD 2,371,000	Cheniere Energy Partners LP 5.625% 1/10/2026	2,482,224	0.03	USD 1,622,121	Citigroup Commercial Mortgage Trust 2014-GC19 'Series 2014-GC19 C' FRN 10/3/2047	1,702,219	0.02
USD 250,000	Chesapeake Energy Corp (Defaulted) 5.375% 15/6/2021	11,875	0.00	USD 1,991,302	Citigroup Commercial Mortgage Trust 2015-GC27 'Series 2015-GC27 C' FRN 10/2/2048	1,958,081	0.02
USD 5,581,000	Chesapeake Energy Corp (Defaulted) 6.125% 15/2/2021	265,098	0.00	USD 100,000	Citigroup Commercial Mortgage Trust 2016-P3 'Series 2016-P3 C' FRN 15/4/2049	97,306	0.00
USD 546,000	Chesapeake Energy Corp (Defaulted) 6.625% 15/8/2020	19,110	0.00	USD 294,828	Citigroup Commercial Mortgage Trust 2016-P3 'Series 2016-P3 D' '144A' FRN 15/4/2049	182,745	0.00
USD 2,489,252	CHL Mortgage Pass-Through Trust 2006-OA4 'Series 2006-OA4 A1' FRN 25/4/2046	1,074,754	0.01	USD 292,000	Citigroup Inc FRN 30/1/2025 (Perpetual)	290,722	0.00
USD 566,862	CHL Mortgage Pass-Through Trust 2006-OA5 'Series 2006-OA5 3A1' FRN 25/4/2046	514,983	0.01	EUR 2,165,000	Citigroup Inc FRN 8/10/2027	2,562,287	0.03
USD 6,270,883	CHL Mortgage Pass-Through Trust 2007-15 'Series 2007-15 2A2' 6.5% 25/9/2037	3,906,620	0.04	USD 4,351,000	Citigroup Inc FRN 31/3/2031	5,277,316	0.05
USD 170,000	Churchill Downs Inc '144A' 4.75% 15/1/2028	173,794	0.00	USD 9,545,000	Citigroup Inc FRN 3/6/2031	10,044,177	0.10
USD 356,000	Churchill Downs Inc '144A' 5.5% 1/4/2027	373,734	0.00	USD 4,785,000	Citigroup Inc FRN 26/3/2041	6,669,476	0.07
				USD 5,130,317	Citigroup Mortgage Loan Trust 2007-AHL2 'Series 2007-AHL2 A3B' FRN 25/5/2037	4,034,865	0.04
				USD 2,777,454	Citigroup Mortgage Loan Trust 2007-AMC1 'Series 2007-AMC1 A1' '144A' FRN 25/12/2036	1,915,010	0.02
				USD 2,791,000	Citigroup Mortgage Loan Trust 2007-WFHE2 'Series 2007-WFH2 M3' FRN 25/3/2037	2,487,770	0.03
				USD 429,117	CitiMortgage Alternative Loan Trust Series 2007-A6 'Series 2007-A6 1A11' 6% 25/6/2037	423,382	0.00

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USD 460,000	City of New York NY 2.85% 1/8/2031	492,458	0.01	USD 311,100	COMM 2017-COR2 Mortgage Trust 'Series 2017-COR2 D' '144A' 3% 10/9/2050	230,757	0.00
USD 3,845,000	City of New York NY 2.9% 1/8/2032	4,114,919	0.04	USD 2,910,275	COMM 2018-COR3 Mortgage Trust 'Series 2018-COR3 XD' '144A' FRN 10/5/2051	316,836	0.00
USD 475,000	City of Philadelphia PA Airport Revenue 5% 1/7/2042	549,981	0.01	USD 3,575,000	Commercial Metals Co 4.875% 15/5/2023	3,731,031	0.04
USD 1,055,000	City of Riverside CA Electric Revenue 7.605% 1/10/2040	1,755,314	0.02	USD 5,168,000	Commercial Metals Co 5.375% 15/7/2027	5,444,798	0.06
USD 1,675,000	Claremont McKenna College 3.378% 1/1/2050	1,805,409	0.02	USD 1,559,000	Commercial Metals Co 5.75% 15/4/2026	1,625,982	0.02
EUR 4,131,000	Clarios Global LP / Clarios US Finance Co 4.375% 15/5/2026*	5,093,230	0.05	USD 10,465,000	Commonwealth Financing Authority 3.807% 1/6/2041	11,946,478	0.12
USD 399,000	Clarios Global LP / Clarios US Finance Co '144A' 6.25% 15/5/2026	423,937	0.00	USD 1,020,000	Commonwealth Financing Authority 3.864% 1/6/2038	1,193,823	0.01
USD 589,000	Clean Harbors Inc '144A' 4.875% 15/7/2027	617,455	0.01	USD 425,000	Commonwealth Financing Authority 4.144% 1/6/2038	516,116	0.01
USD 206,000	Clear Channel Worldwide Holdings Inc '144A' 5.125% 15/8/2027	207,415	0.00	USD 2,580,000	Commonwealth of Massachusetts 2.9% 1/9/2049	2,810,962	0.03
USD 1,400,000	Clear Creek CLO 'Series 2015- 1A DR' '144A' FRN 20/10/2030	1,313,247	0.01	USD 235,000	Commonwealth of Massachusetts 5.456% 1/12/2039	335,579	0.00
USD 1,375,000	Clear Creek CLO 'Series 2015- 1A ER' '144A' FRN 20/10/2030	1,210,639	0.01	USD 3,822,000	CommScope Inc '144A' 6% 1/3/2026	4,074,711	0.04
USD 2,200,000	Coca-Cola Co/The 2.6% 1/6/2050	2,210,354	0.02	USD 1,438,000	CommScope Inc '144A' 7.125% 1/7/2028*	1,535,166	0.02
EUR 481,000	Colfax Corp 3.25% 15/5/2025	585,151	0.01	USD 2,917,000	CommScope Inc '144A' 8.25% 1/3/2027	3,153,992	0.03
USD 343,000	Colfax Corp '144A' 6% 15/2/2024	357,614	0.00	USD 433,000	Concho Resources Inc 2.4% 15/2/2031	423,843	0.00
USD 270,000	COLT 2018-3 Mortgage Loan Trust 'Series 2018-3 M1' '144A' FRN 26/10/2048	271,599	0.00	USD 398,000	Connect Finco SARL / Connect US Finco LLC '144A' 6.75% 1/10/2026	411,054	0.00
USD 3,061,000	Comcast Corp 1.95% 15/1/2031	3,144,891	0.03	USD 1,980,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	2,193,880	0.02
USD 3,265,000	Comcast Corp 3.75% 1/4/2040	3,831,210	0.04	USD 1,335,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	1,512,281	0.02
USD 2,155,000	Comcast Corp 4% 1/3/2048	2,578,585	0.03	USD 1,304,010	Conseco Finance Corp 'Series 1997-3 M1' FRN 15/3/2028	1,302,294	0.01
USD 3,478,000	Comcast Corp 4.95% 15/10/2058	4,960,113	0.05	USD 771,335	Conseco Finance Corp 'Series 1997-6 M1' FRN 15/1/2029	787,328	0.01
USD 100,000	COMM 2013-300P Mortgage Trust 'Series 2013-300P D' '144A' FRN 10/8/2030	102,194	0.00	USD 865,526	Conseco Finance Corp 'Series 1999-5 A5' FRN 1/3/2030	533,506	0.01
USD 640,000	COMM 2013-GAM 'Series 2013-GAM A2' '144A' 3.367% 10/2/2028	609,489	0.01	USD 928,278	Conseco Finance Corp 'Series 1999-5 A6' FRN 1/3/2030	551,637	0.01
USD 1,740,000	COMM 2013-WWP Mortgage Trust 'Series 2013-WWP D' '144A' 3.898% 10/3/2031	1,862,263	0.02	USD 275,141	Conseco Finance Corp 'Series 1998-4 M1' FRN 1/4/2030	250,661	0.00
USD 1,431,283	COMM 2014-CCRE15 Mortgage Trust 'Series 2014- CR15 C' FRN 10/2/2047	1,521,349	0.02	USD 680,084	Conseco Finance Corp 'Series 1998-6 M1' FRN 1/6/2030	663,255	0.01
USD 342,804	COMM 2014-UBS4 Mortgage Trust 'Series 2014-UBS4 C' FRN 10/8/2047	340,365	0.00	USD 2,022,035	Conseco Finance Corp 'Series 1998-8 M1' FRN 1/9/2030	1,865,404	0.02
USD 4,439,088	COMM 2015-CCRE25 Mortgage Trust 'Series 2015- CR25 XA' FRN 10/8/2048	153,842	0.00	USD 651,078	Conseco Finance Corp 'Series 1998-8 A1' 6.28% 1/9/2030	677,243	0.01
USD 216,000	COMM 2015-LC19 Mortgage Trust 'Series 2015-LC19 D' '144A' FRN 10/2/2048	191,202	0.00	USD 1,320,104	Conseco Finance Securitizations Corp 'Series 2000-1 A5' FRN 1/9/2029	485,803	0.01
USD 1,431,283	COMM 2015-LC21 Mortgage Trust 'Series 2015-LC21 C' FRN 10/7/2048	1,387,542	0.01	USD 1,650,638	Conseco Finance Securitizations Corp 'Series 2000-4 A6' FRN 1/5/2032	600,802	0.01
USD 1,316,780	COMM 2015-LC23 Mortgage Trust 'Series 2015-LC23 A4' 3.774% 10/10/2048	1,479,150	0.02	USD 1,872,729	Conseco Finance Securitizations Corp 'Series 2000-5 A6' 7.96% 1/5/2031	960,521	0.01
USD 1,100,000	COMM 2016-667M Mortgage Trust 'Series 2016-667M D' '144A' FRN 10/10/2036	1,078,028	0.01	USD 3,408,392	Conseco Finance Securitizations Corp 'Series 2000-5 A7' 8.2% 1/5/2031	1,798,567	0.02
USD 111,320,422	COMM 2016-667M Mortgage Trust 'Series 2016-667M XA' '144A' FRN 10/10/2036	478,678	0.01	USD 598,000	Conservation Fund A Nonprofit Corp/The 3.474% 15/12/2029	645,071	0.01

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USD 137	Continental Airlines 2000-1 Class B Pass Through Trust 8.388% 1/11/2020	131	0.00	USD 515,000	Crown Americas LLC / Crown Americas Capital Corp VI 4.75% 1/2/2026	538,695	0.01
USD 850,000	Contra Costa Community College District 6.504% 1/8/2034	1,224,187	0.01	USD 1,808,000	Crown Castle International Corp 3.1% 15/11/2029	1,986,529	0.02
USD 291,000	Cottage Health Obligated Group 3.304% 1/11/2049	319,773	0.00	USD 4,844,000	Crown Castle International Corp 4.15% 1/7/2050	5,682,196	0.06
EUR 400,000	Coty Inc 4% 15/4/2023	412,618	0.00	USD 1,031,000	Crown Castle International Corp 4.3% 15/2/2029	1,211,809	0.01
EUR 400,000	Coty Inc 4.75% 15/4/2026*	404,317	0.00	USD 4,124,000	CrownRock LP / CrownRock Finance Inc '144A' 5.625% 15/10/2025	4,103,380	0.04
USD 4,800,000	Countrywide Asset-Backed Certificates 'Series 2006-BC4 M1' FRN 25/11/2036	3,872,095	0.04	USD 1,164,110	Csail 2015-C2 Commercial Mortgage Trust 'Series 2015- C2 B' FRN 15/6/2057	1,201,228	0.01
USD 896,518	Countrywide Asset-Backed Certificates (Step-up coupon) 'Series 2006-S3 A4' 6.501% 25/1/2029	945,170	0.01	USD 19,163,000	CSAIL 2017-CX10 Commercial Mortgage Trust FRN 15/11/2050	288,467	0.00
USD 955,000	County of Broward FL Airport System Revenue 2.814% 1/10/2031	972,739	0.01	USD 887,395	CSAIL 2018-C14 Commercial Mortgage Trust 'Series 2018- C14 C' FRN 15/11/2051	957,300	0.01
USD 850,000	County of Broward FL Airport System Revenue 2.914% 1/10/2032	868,322	0.01	USD 742,000	CSC Holdings LLC '144A' 5.375% 1/2/2028	797,951	0.01
USD 3,395,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	3,364,581	0.03	USD 3,312,000	CSC Holdings LLC '144A' 5.5% 15/5/2026	3,477,600	0.04
USD 435,000	County of Miami-Dade FL Aviation Revenue 3.354% 1/10/2029	455,021	0.01	USD 553,000	CSC Holdings LLC '144A' 5.5% 15/4/2027	586,733	0.01
USD 795,000	County of Miami-Dade FL Aviation Revenue 3.454% 1/10/2030	830,755	0.01	USD 2,542,000	CSC Holdings LLC '144A' 5.75% 15/1/2030	2,773,163	0.03
USD 745,000	County of Miami-Dade FL Aviation Revenue 3.504% 1/10/2031	778,808	0.01	USD 675,000	CSC Holdings LLC '144A' 6.5% 1/2/2029	761,275	0.01
USD 1,475,000	County of Miami-Dade FL Aviation Revenue 4.062% 1/10/2031	1,626,401	0.02	USD 116,659,107	CSMC 2014-USA OA LLC 'Series 2014-USA X2' '144A' FRN 15/9/2037	452,637	0.00
USD 1,725,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2038	1,970,071	0.02	USD 770,000	CSMC 2017-TIME 'Series 2017-TIME A' '144A' 3.646% 13/11/2039	786,428	0.01
USD 728,789	Credit Suisse ABS Repackaging Trust 2013-A 'Series 2013-A B' '144A' 2.5% 25/1/2030	726,782	0.01	USD 8,112,092	CSMC 2018-RPL8 Trust 'Series 2018-RPL8 A1' '144A' FRN 25/7/2058	8,161,110	0.08
USD 7,040	Credit Suisse First Boston Mortgage Securities Corp 'Series 2005-C2 AMFX' 4.877% 15/4/2037	7,201	0.00	USD 1,505,845	CSMC Series 2009-5R 'Series 2009-5R 4A4' '144A' FRN 25/6/2036	1,151,672	0.01
USD 7,509,583	Credit Suisse Mortgage Capital Certificates 'Series 2009-12R 3A1' '144A' 6.5% 27/10/2037	4,173,530	0.04	USD 1,786,255	CSMC Series 2014-11R 'Series 2014-11R 16A1' '144A' FRN 27/9/2047	1,825,169	0.02
USD 1,979,168	Credit-Based Asset Servicing and Securitization LLC 'Series 2007-CB6 A4' '144A' FRN 25/7/2037	1,575,193	0.02	USD 761,617	CSMC Series 2014-4R 'Series 2014-4R 16A3' '144A' FRN 27/2/2036	722,158	0.01
USD 357,082	Credit-Based Asset Servicing and Securitization LLC (Step- up coupon) 'Series 2006-CB2 AF4' 3.181% 25/12/2036	349,456	0.00	USD 1,650,000	CSMC Series 2015-4R 'Series 2015-4R 1A4' '144A' FRN 27/10/2036	1,210,038	0.01
USD 3,693,097	Credit-Based Asset Servicing and Securitization LLC (Step- up coupon) 'Series 2006-SL1 A2' '144A' 6.056% 25/9/2036	538,494	0.01	USD 456,158	CSMC Series 2015-4R 'Series 2015-4R 1A2' '144A' FRN 27/11/2036	451,587	0.00
USD 705,000	Credit-Based Asset Servicing and Securitization LLC (Step- up coupon) 'Series 2006-MH1 B1' '144A' 6.25% 25/10/2036	734,708	0.01	USD 790,000	CSMC Trust 2017-PFHP 'Series 2017-PFHP A' '144A' FRN 15/12/2030	764,567	0.01
				USD 530,000	Cumberland Park CLO Ltd 'Series 2015-2A CR' '144A' FRN 20/7/2028	509,576	0.01
				USD 500,000	Cumberland Park CLO Ltd 'Series 2015-2A DR' '144A' FRN 20/7/2028	477,273	0.01
				USD 401,300	Cutwater 2014-I Ltd 'Series 2014-1A A1AR' '144A' FRN 15/7/2026	400,678	0.00

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USD 34,294	CVP Cascade CLO-1 Ltd 'Series 2013-CLO1 A1R' '144A' FRN 16/1/2026	34,281	0.00	USD 1,080,000	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK D' '144A' FRN 10/10/2034	1,117,399	0.01
USD 694,000	CVS Health Corp 2.7% 21/8/2040	671,814	0.01	USD 7,978,260	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK E' '144A' FRN 10/10/2034	8,092,750	0.08
USD 5,783,148	CWABS Asset-Backed Certificates Trust 2005-16 'Series 2005-16 1AF' FRN 25/4/2036	5,721,685	0.06	USD 1,792,265	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK F' '144A' FRN 10/10/2034	1,783,482	0.02
USD 3,041,228	CWABS Asset-Backed Certificates Trust 2005-17 (Step-up coupon) 'Series 2005-17 1AF4' 6.047% 25/5/2036	3,097,783	0.03	USD 195,000	DCP Midstream Operating LP 5.125% 15/5/2029	205,567	0.00
USD 170,552	CWABS Asset-Backed Certificates Trust 2006-11 'Series 2006-11 3AV2' FRN 25/9/2046	166,645	0.00	USD 267,000	DCP Midstream Operating LP 5.375% 15/7/2025	287,025	0.00
USD 5,828,994	CWABS Asset-Backed Certificates Trust 2006-18 'Series 2006-18 M1' FRN 25/3/2037	4,307,262	0.04	USD 4,500,000	Deer Creek Clo Ltd 2017-1 'Series 2017-1A A' '144A' FRN 20/10/2030	4,452,158	0.05
USD 623,851	CWABS Revolving Home Equity Loan Trust Series 2004-U 'Series 2004-U 2A' FRN 15/3/2034	590,993	0.01	USD 500,000	Deer Creek Clo Ltd 2017-1 'Series 2017-1A E' '144A' FRN 20/10/2030	440,251	0.00
USD 389,781	CWHEQ Home Equity Loan Trust Series 2006-S5 'Series 2006-S5 A5' 6.155% 25/6/2035	431,954	0.00	USD 1,400,000	Del Amo Fashion Center Trust 2017-AMO 'Series 2017-AMO D' '144A' FRN 5/6/2035	1,031,821	0.01
USD 4,194,874	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 'Series 2006-RES 5B1A' '144A' FRN 15/5/2035	4,030,365	0.04	USD 10,249,000	Dell International LLC / EMC Corp '144A' 5.85% 15/7/2025	12,030,746	0.12
USD 146,507	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 'Series 2006-RES 5B1B' '144A' FRN 15/5/2035	139,290	0.00	USD 192,519	Delta Air Lines 2015-1 Class B Pass Through Trust 4.25% 30/7/2023	170,237	0.00
USD 487,011	CWHEQ Revolving Home Equity Loan Trust Series 2005-B 'Series 2005-B 2A' FRN 15/5/2035	474,897	0.01	USD 38,342	Deutsche ALT-A Securities Inc ALT 'Series 2007-RS1 A2' '144A' FRN 27/1/2037	36,641	0.00
USD 2,174,536	CWHEQ Revolving Home Equity Loan Trust Series 2006-C 'Series 2006-C 2A' FRN 15/5/2036	2,099,197	0.02	USD 6,813,883	Deutsche Alt-A Securities Mortgage Loan Trust Series 2007-OA4/DE 'Series 2007- OA4 A2A' FRN 25/8/2047	4,660,423	0.05
USD 1,224,033	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 'Series 2006-H 1A' FRN 15/11/2036	1,022,391	0.01	USD 368,199	Deutsche Alt-B Securities Mortgage Loan Trust Series 2006-AB3 'Series 2006-AB3 A3' FRN 25/7/2036	359,205	0.00
USD 2,100,000	CyrusOne LP / CyrusOne Finance Corp 3.45% 15/11/2029	2,296,297	0.02	USD 235,027	Deutsche Alt-B Securities Mortgage Loan Trust Series 2006-AB3 'Series 2006-AB3 A8' FRN 25/7/2036	229,308	0.00
USD 1,880,000	Dallas Area Rapid Transit 5% 1/12/2046	2,245,068	0.02	USD 3,314,000	Diamond Sports Group LLC / Diamond Sports Finance Co '144A' 5.375% 15/8/2026	2,585,202	0.03
USD 1,460,000	Dallas/Fort Worth International Airport 3.144% 1/11/2045	1,528,569	0.02	USD 865,000	Discovery Communications LLC 3.95% 20/3/2028	978,021	0.01
USD 284,000	Darling Ingredients Inc '144A' 5.25% 15/4/2027	302,220	0.00	USD 1,750,000	DISH DBS Corp 6.75% 1/6/2021	1,805,125	0.02
USD 3,323,000	DaVita Inc '144A' 4.625% 1/6/2030	3,508,839	0.04	USD 900,000	District of Columbia 5% 15/7/2034	1,048,572	0.01
USD 4,389,268	DBJPM 17-C6 Mortgage Trust 'Series 2017-C6 XD' FRN 10/6/2050	237,416	0.00	USD 900,000	District of Columbia 5% 15/7/2035	1,045,769	0.01
USD 900,000	DBUBS 2011-LC1 Mortgage Trust 'Series 2011-LC1A E' '144A' FRN 10/11/2046	900,553	0.01	USD 343,833	Dividend Solar Loans 2018-1 LLC 'Series 2018-1 B' '144A' 4.29% 20/7/2038	344,535	0.00
				USD 1,507,000	Dorchester Park CLO DAC 'Series 2015-1A BR' '144A' FRN 20/4/2028	1,479,063	0.02
				USD 640,000	Dorchester Park CLO DAC 'Series 2015-1A CR' '144A' FRN 20/4/2028	614,379	0.01
				EUR 1,580,000	Dow Chemical Co/The 0.5% 15/3/2027	1,809,711	0.02
				USD 10,667,000	Dryden 53 CLO Ltd 'Series 2017-53A A' '144A' FRN 15/1/2031	10,607,988	0.11
				USD 250,000	Dryden XXV Senior Loan Fund 'Series 2012-25A CRR' '144A' FRN 15/10/2027	238,806	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 530,000	Dryden XXVI Senior Loan Fund 'Series 2013-26A AR' '144A' FRN 15/4/2029	527,345	0.01	USD 219,554	Fannie Mae Pool 'CA1564' 4.5% 1/4/2048	237,597	0.00
USD 6,206,000	Dryden XXVIII Senior Loan Fund 'Series 2013-28A A1LR' '144A' FRN 15/8/2030	6,175,393	0.06	USD 30,849,797	Fannie Mae Pool 'CA1907' 4.5% 1/6/2048	33,364,521	0.34
USD 1,695,000	Dun & Bradstreet Corp/The '144A' 6.875% 15/8/2026	1,850,330	0.02	USD 16,476,797	Fannie Mae Pool 'CA2057' 4.5% 1/7/2048	17,798,999	0.18
USD 3,139,000	Dun & Bradstreet Corp/The '144A' 10.25% 15/2/2027	3,570,032	0.04	USD 7,851,742	Fannie Mae Pool 'CA2209' 4.5% 1/8/2048	8,488,021	0.09
USD 2,554,000	DuPont de Nemours Inc 2.169% 1/5/2023	2,605,070	0.03	USD 10,221,901	Fannie Mae Pool 'CA2489' 4.5% 1/10/2048	11,048,320	0.11
USD 1,000,000	Eaton Vance CLO 2018-1 Ltd 'Series 2018-1A C' '144A' FRN 15/10/2030	977,739	0.01	USD 4,000,000	Fannie Mae Pool 'CA2641' 4.5% 1/11/2048	4,323,186	0.04
USD 3,509,000	Elanco Animal Health Inc 4.912% 27/8/2021	3,620,849	0.04	USD 2,534,640	Fannie Mae Pool 'CA2855' 4.5% 1/12/2048	2,739,431	0.03
USD 5,752,000	Elanco Animal Health Inc 5.272% 28/8/2023	6,373,935	0.07	USD 824,895	Fannie Mae Pool 'CA2963' 4.5% 1/1/2049	891,594	0.01
USD 1,733,000	Elanco Animal Health Inc 5.9% 28/8/2028	2,046,023	0.02	USD 32,724,107	Fannie Mae Pool 'FM1389' 4.5% 1/6/2049	35,326,338	0.36
USD 1,577,000	Elevation CLO 2018-10 Ltd 'Series 2018-10A B' '144A' FRN 20/10/2031	1,568,583	0.02	USD 301,241	Fannie Mae Pool 'FM1582' 4.5% 1/8/2049	325,556	0.00
USD 960,000	Eleven Madison Trust 2015- 11MD Mortgage Trust 'Series 2015-11MD A' '144A' FRN 10/9/2035	1,051,572	0.01	USD 6,457,999	Fannie Mae Pool 'FM1977' 4.5% 1/1/2049	6,989,742	0.07
USD 560,000	Emerson Park CLO Ltd 'Series 2013-1A DR' '144A' FRN 15/7/2025	557,539	0.01	USD 62,375,164	Fannie Mae Pool 'FM2214' 4.5% 1/4/2049	67,364,903	0.69
USD 2,023,000	Endeavor Energy Resources LP / EER Finance Inc '144A' 5.5% 30/1/2026	2,022,140	0.02	USD 194,098,497	Fannie Mae Pool 'FM3619' 4.5% 1/1/2050	209,421,312	2.15
USD 1,795,000	Endeavor Energy Resources LP / EER Finance Inc '144A' 5.75% 30/1/2028	1,832,812	0.02	USD 495,422	Fannie Mae Pool 'FM3834' 4.5% 1/2/2050	535,376	0.01
USD 908,000	Enterprise Products Operating LLC 2.8% 31/1/2030	969,486	0.01	USD 379,287	Fannie Mae Pool 'MA3416' 4.5% 1/7/2048	409,943	0.00
USD 2,285,000	ESH Hospitality Inc '144A' 5.25% 1/5/2025	2,319,789	0.02	USD 467,842	Fannie Mae Pool 'MA3564' 4.5% 1/1/2049	505,078	0.01
USD 245,268	Exantas Capital Corp 2018- RSO6 Ltd 'Series 2018-RSO6 A' '144A' FRN 15/6/2035	245,497	0.00	USD 32,525	Fannie Mae Pool 'MA3593' 4.5% 1/2/2049	35,122	0.00
EUR 3,770,000	Exxon Mobil Corp 1.408% 26/6/2039	4,454,460	0.05	USD 455,184	Fannie Mae Pool 'MA3616' 4.5% 1/3/2049	491,628	0.01
USD 7,694,000	Exxon Mobil Corp 3.452% 15/4/2051	8,555,885	0.09	USD 965,806	Fannie Mae Pool 'MA3694' 4.5% 1/7/2049	1,043,325	0.01
USD 84,561	Fannie Mae Interest Strip FRN 25/10/2037	12,940	0.00	USD 28,385,139	Fannie Mae Pool 'MA3747' 4.5% 1/8/2049	30,663,876	0.31
USD 83,464	Fannie Mae Interest Strip 5% 25/2/2036	12,404	0.00	USD 12,998,704	Fannie Mae Pool 'MA3879' 4.5% 1/12/2049	14,042,244	0.14
USD 258,052	Fannie Mae Interest Strip 5% 25/4/2036	40,575	0.00	USD 2,209,131	Fannie Mae REMICS 'Series 2015-34 GI' 6% 25/6/2045	481,472	0.01
USD 305,570	Fannie Mae Interest Strip 5% 25/7/2036	47,196	0.00	USD 2,810,000	FedEx Corp 4.25% 15/5/2030	3,365,213	0.03
USD 142,666	Fannie Mae Interest Strip 5% 25/8/2037	18,471	0.00	EUR 1,560,000	Fidelity National Information Services Inc 0.625% 3/12/2025	1,896,298	0.02
USD 614,620	Fannie Mae Interest Strip 5% 25/1/2038	103,137	0.00	EUR 345,000	Fidelity National Information Services Inc 2.95% 21/5/2039	494,488	0.01
USD 1,562,942	Fannie Mae Interest Strip 5.5% 25/1/2039	285,006	0.00	GBP 960,000	Fidelity National Information Services Inc 3.36% 21/5/2031	1,482,981	0.02
USD 35,238,937	Fannie Mae Pool 'BK8922' 4.5% 1/8/2048	38,081,179	0.39	USD 799,734	First Franklin Mortgage Loan Trust 2004-FFH3 'Series 2004-FFH3 M3' FRN 25/10/2034	735,956	0.01
USD 944,624	Fannie Mae Pool 'BN4334' 4.5% 1/2/2049	1,020,462	0.01	USD 1,637,117	First Franklin Mortgage Loan Trust 2006-FF13 'Series 2006-FF13 A1' FRN 25/10/2036	1,261,737	0.01
USD 37,439,686	Fannie Mae Pool 'BN5278' 4.5% 1/2/2049	40,463,544	0.42	USD 3,815,000	FirstEnergy Transmission LLC '144A' 4.35% 15/1/2025	4,248,349	0.04
USD 212,797	Fannie Mae Pool 'BP0588' 4.5% 1/12/2049	229,991	0.00	USD 3,195,000	Fiserv Inc 2.65% 1/6/2030	3,421,667	0.04
				GBP 820,000	Fiserv Inc 3% 1/7/2031	1,230,582	0.01
				USD 3,978,000	Fiserv Inc 3.5% 1/7/2029	4,519,560	0.05
				USD 870,000	Fiserv Inc 4.4% 1/7/2049	1,087,139	0.01
				USD 7,341,000	Five Point Operating Co LP / Five Point Capital Corp '144A' 7.875% 15/11/2025	7,433,533	0.08

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USD 710,262	Flatiron CLO 2015-1 Ltd 'Series 2015-1AAR' '144A' FRN 15/4/2027	705,569	0.01	USD 384,713	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2015-DN1 B' FRN 25/1/2025	432,546	0.00
USD 3,025,000	Flatiron CLO 2015-1 Ltd 'Series 2015-1A CR' '144A' FRN 15/4/2027	2,959,710	0.03	USD 409,928	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2015-HQ2 B' FRN 25/5/2025	414,772	0.00
USD 135,000	Ford Foundation/The 2.415% 1/6/2050	137,981	0.00	USD 1,165,455	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2017-DNA2 B1' FRN 25/10/2029	1,198,421	0.01
USD 1,750,000	Ford Motor Co 8.5% 21/4/2023	1,935,334	0.02	USD 1,538,279	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2017-DNA3 B1' FRN 25/3/2030	1,556,285	0.02
EUR 2,797,000	Ford Motor Credit Co LLC 2.33% 25/11/2025	3,236,038	0.03	USD 464,907	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2017-HRP1 M2' FRN 25/12/2042	451,195	0.00
USD 200,000	Ford Motor Credit Co LLC 5.125% 16/6/2025	210,302	0.00	USD 954,000	Freeport-McMoRan Inc 5% 1/9/2027	1,012,652	0.01
USD 4,572,000	Ford Motor Credit Co LLC 5.584% 18/3/2024	4,880,610	0.05	USD 204,000	Freeport-McMoRan Inc 5.25% 1/9/2029	224,235	0.00
USD 3,663,000	Forestar Group Inc '144A' 5% 1/3/2028	3,726,535	0.04	USD 782,435	FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGX1 BFX' '144A' FRN 25/10/2027	822,562	0.01
USD 8,077,000	Forestar Group Inc '144A' 8% 15/4/2024	8,601,157	0.09	USD 1,262,121	FREMF 2018-K732 Mortgage Trust FRN 25/5/2025	1,401,086	0.01
USD 786,251	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/1/2025	876,912	0.01	USD 4,061,286	Fremont Home Loan Trust 2006-3 'Series 2006-3 1A1' FRN 25/2/2037	3,184,697	0.03
USD 601,139	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/11/2026	691,099	0.01	USD 1,934,123	FRESB 2018-SB52 Mortgage Trust 'Series 2018-SB52 A10F' FRN 25/6/2028	2,073,349	0.02
USD 877,854	Freddie Mac Multifamily Structured Pass Through Certificates 3.241% 25/9/2024	967,064	0.01	USD 1,196,152	FRESB 2018-SB53 Mortgage Trust 'Series 2018-SB53 A10F' FRN 25/6/2028	1,350,342	0.01
USD 178,668	Freddie Mac Multifamily Structured Pass Through Certificates 3.413% 25/12/2026	205,773	0.00	USD 1,900,000	Frontier Communications Corp (Defaulted) '144A' 8.5% 1/4/2026	1,930,400	0.02
USD 601,139	Freddie Mac Multifamily Structured Pass Through Certificates 3.444% 25/12/2027	701,799	0.01	USD 250,000	Galaxy XXIII CLO Ltd 'Series 2017-23A A' '144A' FRN 24/4/2029	247,675	0.00
USD 69,478	Freddie Mac Pool 'SD8019' 4.5% 1/10/2049	75,052	0.00	USD 250,000	Galaxy XXIX CLO Ltd 'Series 2018-29A B' '144A' FRN 15/11/2026	244,665	0.00
USD 5,000,004	Freddie Mac Pool 'SD8059' 4.5% 1/4/2050	5,411,580	0.06	USD 850,000	Galaxy XXIX CLO Ltd 'Series 2018-29A C' '144A' FRN 15/11/2026	806,848	0.01
USD 6,499,969	Freddie Mac Pool 'ZA5568' 4.5% 1/7/2048	7,047,114	0.07	USD 2,130,000	Galaxy XXIX CLO Ltd 'Series 2018-29A D' '144A' FRN 15/11/2026	2,003,743	0.02
USD 39,655,642	Freddie Mac Pool 'ZA5638' 4.5% 1/8/2048	42,849,452	0.44	USD 3,838,642	GAM Resecuritization Trust 2018-B FRN 27/8/2051	3,609,228	0.04
USD 89,293	Freddie Mac Pool 'ZA6266' 4.5% 1/1/2049	96,510	0.00	USD 10,460,000	GE Capital Funding LLC '144A' 3.45% 15/5/2025	11,091,913	0.11
USD 38,763	Freddie Mac Pool 'ZA6368' 4.5% 1/2/2049	41,873	0.00	USD 2,933,000	GE Capital Funding LLC '144A' 4.4% 15/5/2030	3,083,240	0.03
USD 9,765,899	Freddie Mac Pool 'ZN3245' 4.5% 1/2/2049	10,555,251	0.11	USD 1,215,000	General Electric Co 4.35% 1/5/2050	1,228,184	0.01
USD 101,484	Freddie Mac Pool 'ZN4957' 4.5% 1/4/2049	109,672	0.00	USD 2,450,000	General Mills Inc 2.875% 15/4/2030	2,700,767	0.03
USD 910,807	Freddie Mac Pool 'ZS4773' 4.5% 1/6/2048	984,460	0.01	USD 6,869,000	General Motors Co 6.125% 1/10/2025	8,056,675	0.08
USD 12,998,703	Freddie Mac Pool 'ZS4786' 4.5% 1/6/2048	14,066,224	0.14	USD 5,000,000	General Motors Financial Co Inc 2.7% 20/8/2027	4,992,929	0.05
USD 17,998,704	Freddie Mac Pool 'ZS4791' 4.5% 1/9/2048	19,465,833	0.20	USD 4,039,000	General Motors Financial Co Inc 2.75% 20/6/2025	4,162,641	0.04
USD 13,098,691	Freddie Mac Pool 'ZT2088' 4.5% 1/6/2049	14,149,797	0.15				
USD 3,417,428	Freddie Mac REMICS 'Series 4999' QI 4% 25/5/2050	540,114	0.01				
USD 2,400,000	Freddie Mac REMICS 'Series 5014' DI 4% 25/9/2050	311,250	0.00				
USD 3,444,131	Freddie Mac REMICS 'Series 4995' BI 4.5% 25/6/2050	450,063	0.00				

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USD 210,000	General Motors Financial Co Inc 2.9% 26/2/2025	218,154	0.00	USD 1,788,737	Government National Mortgage Association 'Series 2012-23 IO' FRN 16/6/2053	18,400	0.00
USD 750,000	General Motors Financial Co Inc 3.45% 10/4/2022	772,141	0.01	USD 9,613,683	Government National Mortgage Association 'Series 2013-30 IO' FRN 16/9/2053	307,294	0.00
USD 3,364,000	General Motors Financial Co Inc 5.2% 20/3/2023	3,665,298	0.04	USD 2,066,313	Government National Mortgage Association 'Series 2013-191 IO' FRN 16/11/2053	54,702	0.00
USD 2,165,000	George Washington University/The 4.126% 15/9/2048	2,802,715	0.03	USD 10,542,975	Government National Mortgage Association 'Series 2013-78 IO' FRN 16/10/2054	359,728	0.00
USD 3,692,000	Georgia-Pacific LLC '144A' 2.3% 30/4/2030	3,912,125	0.04	USD 11,648,748	Government National Mortgage Association 'Series 2015-22 IO' FRN 16/3/2055	399,004	0.00
USD 227,946	GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2 'Series 2005-2 A2C' FRN 25/12/2035	224,861	0.00	USD 4,676,784	Government National Mortgage Association 'Series 2015-173 IO' FRN 16/9/2055	236,997	0.00
USD 2,090,000	Gilbert Park CLO Ltd 'Series 2017-1A C' '144A' FRN 15/10/2030	2,017,297	0.02	USD 10,005,207	Government National Mortgage Association 'Series 2016-128 IO' FRN 16/9/2056	625,158	0.01
USD 4,077,000	Gilbert Park CLO Ltd 'Series 2017-1A D' '144A' FRN 15/10/2030	3,892,960	0.04	USD 1,749,662	Government National Mortgage Association 'Series 2015-37 IO' FRN 16/10/2056	79,478	0.00
USD 2,124,000	Gilead Sciences Inc 4.15% 1/3/2047	2,709,332	0.03	USD 2,393,797	Government National Mortgage Association 'Series 2016-67 IO' FRN 16/7/2057	137,252	0.00
USD 800,000	Glencore Funding LLC 27/3/2025 (Zero Coupon)	704,608	0.01	USD 2,431,240	Government National Mortgage Association 'Series 2016-36 IO' FRN 16/8/2057	131,795	0.00
USD 2,970,000	Glencore Funding LLC '144A' 1.625% 1/9/2025	2,965,138	0.03	USD 5,519,341	Government National Mortgage Association 'Series 2016-125 IO' FRN 16/12/2057	331,971	0.00
USD 5,674,000	Global Payments Inc 2.9% 15/5/2030	6,090,884	0.06	USD 5,858,500	Government National Mortgage Association 'Series 2016-165 IO' FRN 16/12/2057	370,786	0.00
USD 2,890,000	GLP Capital LP / GLP Financing II Inc 4% 15/1/2031	3,003,895	0.03	USD 13,094,730	Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057	728,358	0.01
USD 904,000	Golden Entertainment Inc '144A' 7.625% 15/4/2026	860,278	0.01	USD 5,806,603	Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058	437,222	0.00
USD 1,985,000	Golden Nugget Inc '144A' 6.75% 15/10/2024	1,679,806	0.02	USD 13,359,810	Government National Mortgage Association 'Series 2016-26 IO' FRN 16/2/2058	672,992	0.01
USD 1,000,000	Goldentree Loan Management US CLO 5 Ltd 'Series 2019-5A A' '144A' FRN 20/10/2032	993,968	0.01	USD 4,204,473	Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058	258,189	0.00
USD 2,500,000	Goldentree Loan Management US CLO 7 Ltd 'Series 2020-7A D' '144A' FRN 20/4/2031	2,487,076	0.03	USD 5,767,899	Government National Mortgage Association 'Series 2016-152 IO' FRN 15/8/2058	346,427	0.00
USD 720,000	GoldenTree Loan Opportunities IX Ltd 'Series 2014-9A AR2' '144A' FRN 29/10/2029	715,472	0.01	USD 18,538,231	Government National Mortgage Association 'Series 2016-162 IO' FRN 16/9/2058	1,202,398	0.01
USD 1,166,000	Goldentree Loan Opportunities X Ltd 'Series 2015-10A AR' '144A' FRN 20/7/2031	1,156,636	0.01	USD 543,954	Government National Mortgage Association 'Series 2016-158 VA' 2% 16/3/2035	556,508	0.01
USD 1,255,000	Goldentree Loan Opportunities XI Ltd 'Series 2015-11A AR2' '144A' FRN 18/1/2031	1,244,377	0.01	USD 860,463	Government National Mortgage Association 'Series 2015-97 VA' 2.25% 16/12/2038	897,879	0.01
USD 2,330,000	Goldentree Loan Management US CLO 1 Ltd 'Series 2017-1A CR' '144A' FRN 20/4/2029	2,239,806	0.02	USD 551,788	GPMT 2018-FL1 Ltd 'Series 2018-FL1 A' '144A' FRN 21/11/2035	542,173	0.01
USD 3,000,000	Goldentree Loan Management US CLO 1 Ltd 'Series 2017-1A DR' '144A' FRN 20/4/2029	2,786,297	0.03	USD 8,902,580	GRACE 2014-GRCE Mortgage Trust 'Series 2014-GRCE E' '144A' FRN 10/6/2028	8,866,066	0.09
USD 716,000	Goldman Sachs Group Inc/The FRN 1/5/2029	839,276	0.01	USD 8,438,845	GRACE 2014-GRCE Mortgage Trust 'Series 2014-GRCE F' '144A' FRN 10/6/2028	8,349,281	0.09
EUR 3,265,000	Goldman Sachs Group Inc/The 3.375% 27/3/2025	4,403,610	0.05				
USD 359,000	Goodyear Tire & Rubber Co/The 5% 31/5/2026	360,795	0.00				
USD 250,000	Goodyear Tire & Rubber Co/The 9.5% 31/5/2025	281,094	0.00				
USD 4,349,661	Government National Mortgage Association 'Series 2015-48 IO' FRN 16/2/2050	161,343	0.00				
USD 12,649,889	Government National Mortgage Association 'Series 2013-63 IO' FRN 16/9/2051	332,955	0.00				

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USD 267,000	Gran Tierra Energy Inc '144A' 7.75% 23/5/2027	118,782	0.00	USD 110,000	GS Mortgage Securities Trust 2014-GC20 'Series 2014-GC20 B' FRN 10/4/2047	115,048	0.00
USD 695,000	Grant County Public Utility District No 2 Priest Rapids Hydroelectric Project 4.584% 1/1/2040	931,394	0.01	USD 1,097,180	GS Mortgage Securities Trust 2014-GC20 'Series 2014-GC20 XA' FRN 10/4/2047	27,129	0.00
USD 663,000	Gray Television Inc '144A' 5.875% 15/7/2028	691,675	0.01	USD 1,200,000	GS Mortgage Securities Trust 2015-590M 'Series 2015-590M E' '144A' FRN 10/10/2035	1,155,510	0.01
USD 1,075,000	Great Lakes Water Authority Sewage Disposal System Revenue 3.056% 1/7/2039	1,179,060	0.01	USD 1,077,279	GS Mortgage Securities Trust 2017-GS7 'Series 2017-GS7 D' '144A' 3% 10/8/2050	843,187	0.01
USD 475,000	Great Lakes Water Authority Water Supply System Revenue 5.25% 1/7/2033	582,414	0.01	USD 744,267	GS Mortgage Securities Trust 2017-GS7 'Series 2017-GS7 E' '144A' 3% 10/8/2050	534,027	0.01
USD 4,515,000	Great Western Petroleum LLC / Great Western Finance Corp '144A' 9% 30/9/2021	2,596,125	0.03	USD 11,968,620	GSAA Home Equity Trust 2006-5 'Series 2006-5 1A1' FRN 25/3/2036	5,358,090	0.06
USD 1,020,000	Greenpoint Manufactured Housing 'Series 1999-5 M1B' FRN 15/12/2029	1,071,324	0.01	USD 463,828	GSAA Home Equity Trust 2007-2 'Series 2007-2 AF3' FRN 25/3/2037	135,911	0.00
USD 1,487,239	GreenPoint Mortgage Funding Trust 2006-AR2 'Series 2006-AR2 4A1' FRN 25/3/2036	1,421,572	0.01	USD 1,145,613	GSAMP Trust 2007-H1 'Series 2007-H1 A1B' FRN 25/1/2047	760,094	0.01
USD 370,000	Grippen Park CLO Ltd 'Series 2017-1A A' '144A' FRN 20/1/2030	370,380	0.00	USD 2,000,000	GSAMP Trust 2007-HSBC1 'Series 2007-HS1 M6' FRN 25/2/2047	1,993,656	0.02
USD 750,000	GS Mortgage Securities Corp II 'Series 2012-TMSQ D' '144A' FRN 10/12/2030	659,917	0.01	USD 1,095,462	GSMPs Mortgage Loan Trust 2005-RP1 'Series 2005-RP1 1AF' '144A' FRN 25/1/2035	954,434	0.01
USD 440,000	GS Mortgage Securities Corp II 'Series 2017-375H A' '144A' FRN 10/9/2037	487,374	0.01	USD 1,309,023	GSMPs Mortgage Loan Trust 2005-RP2 'Series 2005-RP2 1AF' '144A' FRN 25/3/2035	1,182,390	0.01
USD 25,000,000	GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK X1' '144A' FRN 3/5/2032	305,886	0.00	USD 1,025,904	GSMPs Mortgage Loan Trust 2006-RP1 'Series 2006-RP1 1AF1' '144A' FRN 25/1/2036	832,805	0.01
USD 2,452,265	GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK A' '144A' 5.366% 3/5/2032	2,797,193	0.03	USD 2,066,762	GSR Mortgage Loan Trust 2006-7F 'Series 2006-7F 4A2' 6.5% 25/8/2036	1,183,654	0.01
USD 1,055,000	GS Mortgage Securities Corp Trust 2016-RENT 'Series 2016-RENT C' '144A' FRN 10/2/2029	1,049,731	0.01	USD 1,643,328	GSR Mortgage Loan Trust 2007-1F 'Series 2007-1F 2A4' 5.5% 25/1/2037	1,854,225	0.02
USD 1,450,000	GS Mortgage Securities Corp Trust 2017-500K 'Series 2017-500K D' '144A' FRN 15/7/2032	1,440,062	0.02	USD 4,981,092	GSR Mortgage Loan Trust 2007-OA2 'Series 2007-OA2 2A1' FRN 25/6/2047	3,630,213	0.04
USD 2,000,000	GS Mortgage Securities Corp Trust 2017-500K 'Series 2017-500K E' '144A' FRN 15/7/2032	1,969,074	0.02	USD 852,000	H&E Equipment Services Inc 5.625% 1/9/2025	886,617	0.01
USD 1,119,000	GS Mortgage Securities Corp Trust 2017-500K 'Series 2017-500K F' '144A' FRN 15/7/2032	1,099,123	0.01	USD 250,000	Halcyon Loan Advisors Funding 2013-2 Ltd 'Series 2013-2A C' '144A' FRN 1/8/2025	250,696	0.00
USD 675,000	GS Mortgage Securities Corp Trust 2017-500K 'Series 2017-500K G' '144A' FRN 15/7/2032	611,604	0.01	USD 680,000	Halcyon Loan Advisors Funding 2014-3 Ltd 'Series 2014-3A B1R' '144A' FRN 22/10/2025	676,795	0.01
USD 2,170,000	GS Mortgage Securities Corp Trust 2017-GPTX A '144A' 2.856% 10/5/2034	2,142,148	0.02	USD 1,124,038	Halcyon Loan Advisors Funding 2015-2 Ltd 'Series 2015-2A AR' '144A' FRN 25/7/2027	1,113,945	0.01
USD 618,000	GS Mortgage Securities Trust 2012-GCJ9 'Series 2012-GCJ9 C' '144A' FRN 10/11/2045	628,652	0.01	USD 977,000	Hanesbrands Inc '144A' 4.625% 15/5/2024	1,033,075	0.01
				USD 292,000	Hanesbrands Inc '144A' 4.875% 15/5/2026	318,903	0.00
				USD 500,000	Hanesbrands Inc '144A' 5.375% 15/5/2025	534,625	0.01
				USD 17,678,567	HarborView Mortgage Loan Trust 2006-12 'Series 2006-12 1A1A' FRN 19/12/2036	15,418,128	0.16
				USD 634,119	HarborView Mortgage Loan Trust 2007-4 'Series 2007-4 2A2' FRN 19/7/2047	545,443	0.01
				USD 1,580,000	HCA Inc 5.25% 15/4/2025	1,842,390	0.02
				USD 2,751,000	HCA Inc 5.25% 15/6/2026	3,248,975	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 1,702,000	HCA Inc 5.375% 1/2/2025	1,921,532	0.02	USD 1,630,000	Hudson Yards 2016-10HY Mortgage Trust 'Series 2016- 10HY A' '144A' 2.835% 10/8/2038	1,755,344	0.02
USD 1,020,000	HCA Inc 5.375% 1/9/2026	1,160,199	0.01			1,192,519	0.01
USD 487,000	HCA Inc 5.625% 1/9/2028	579,786	0.01	USD 6,638,000	Hyundai Capital America '144A' 3.4% 20/6/2024	7,058,061	0.07
USD 983,000	HCA Inc 5.875% 15/2/2026	1,126,764	0.01	USD 925,000	Idaho Health Facilities Authority 5% 1/12/2047	1,109,241	0.01
USD 923,000	HCA Inc 5.875% 1/2/2029	1,127,214	0.01	USD 162,000	iHeartCommunications Inc '144A' 4.75% 15/1/2028	155,382	0.00
USD 431,000	HD Supply Inc '144A' 5.375% 15/10/2026	454,880	0.00	USD 816,000	iHeartCommunications Inc '144A' 5.25% 15/8/2027	816,661	0.01
USD 320,000	Highbridge Loan Management 12-2018 Ltd 'Series 12A-18 A1B' '144A' FRN 18/7/2031	314,143	0.00	USD 882,617	iHeartCommunications Inc 6.375% 1/5/2026	928,725	0.01
USD 650,000	Highbridge Loan Management 12-2018 Ltd 'Series 12A-18 D' '144A' FRN 18/7/2031	528,897	0.01	USD 1,210,000	IMT Trust 2017-APTS 'Series 2017-APTS AFX' '144A' FRN 15/6/2034	1,290,271	0.01
USD 2,810,790	Highbridge Loan Management 6-2015 Ltd 'Series 6A-2015 A1R' '144A' FRN 5/2/2031	2,772,856	0.03	USD 2,669,820	IMT Trust 2017-APTS 'Series 2017-APTS BFX' '144A' FRN 15/6/2034	2,752,156	0.03
USD 80,000	Highbridge Loan Management 7-2015 Ltd 'Series 7A-2015 CR' '144A' FRN 15/3/2027	77,403	0.00	USD 5,620,171	IMT Trust 2017-APTS 'Series 2017-APTS DFX' '144A' FRN 15/6/2034	5,413,286	0.06
USD 329,000	Hilton Domestic Operating Co Inc 4.25% 1/9/2024	331,022	0.00	USD 2,000,000	IMT Trust 2017-APTS 'Series 2017-APTS EFX' '144A' FRN 15/6/2034	1,879,204	0.02
USD 913,000	Hilton Domestic Operating Co Inc 4.875% 15/1/2030	942,380	0.01	USD 410,000	Indiana Housing & Community Development Authority 3.8% 1/7/2038	451,031	0.00
USD 360,000	Hilton Domestic Operating Co Inc 5.125% 1/5/2026	373,075	0.00	USD 3,943,284	IndyMac IMSC Mortgage Loan Trust 2007-HOA1 'Series 2007-HOA1 AXPP' FRN 25/7/2047	256,009	0.00
USD 3,576,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp 4.625% 1/4/2025	3,638,205	0.04	USD 743,888	IndyMac INDX Mortgage Loan Trust 2006-AR15 'Series 2006-AR15 A1' FRN 25/7/2036	667,270	0.01
USD 850,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp 4.875% 1/4/2027	877,468	0.01	USD 7,142,887	IndyMac INDX Mortgage Loan Trust 2007-AR19 'Series 2007-AR19 3A1' FRN 25/9/2037	4,919,400	0.05
USD 314,000	Hologic Inc '144A' 4.375% 15/10/2025	320,178	0.00	USD 848,524	IndyMac INDX Mortgage Loan Trust 2007-FLX5 'Series 2007-FLX5 2A2' FRN 25/8/2037	715,658	0.01
USD 1,980,000	Home Equity Asset Trust 2007- 1 'Series 2007-1 2A3' FRN 25/5/2037	1,682,123	0.02	USD 918,000	International Business Machines Corp 2.95% 15/5/2050	942,059	0.01
USD 8,731,637	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E 'Series 2006- E 2A3' FRN 25/4/2037	6,737,413	0.07	USD 7,443,000	International Business Machines Corp 4.25% 15/5/2049	9,361,523	0.10
USD 1,790,350	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 'Series 2007-A 2A2' FRN 25/4/2037	1,298,476	0.01	USD 1,915,882	Invitation Homes 2018-SFR1 Trust 'Series 2018-SFR1 E' '144A' FRN 17/3/2037	1,915,063	0.02
USD 8,756,015	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 'Series 2007-A 2A3' FRN 25/4/2037	6,398,566	0.07	USD 2,383,203	Invitation Homes 2018-SFR3 Trust 'Series 2018-SFR3 A' '144A' FRN 17/7/2037	2,386,568	0.02
USD 481,919	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 'Series 2004-A M2' FRN 25/7/2034	476,105	0.01	USD 2,152,771	Invitation Homes 2018-SFR3 Trust 'Series 2018-SFR3 E' '144A' FRN 17/7/2037	2,139,627	0.02
USD 1,017,761	Home Loan Mortgage Loan Trust 2005-1 'Series 2005-1 A3' FRN 15/4/2036	956,738	0.01	EUR 1,198,000	iQVIA Inc (Restricted) 2.875% 15/6/2028	1,468,676	0.02
EUR 650,000	Honeywell International Inc 0.75% 10/3/2032	772,515	0.01	EUR 750,000	iQVIA Inc 3.25% 15/3/2025	913,650	0.01
USD 204,000	Horizon Therapeutics USA Inc '144A' 5.5% 1/8/2027	221,685	0.00	USD 872,000	iQVIA Inc '144A' 5% 15/10/2026	912,330	0.01
USD 563,000	Howard Hughes Corp/The '144A' 5.375% 15/3/2025	573,109	0.01	USD 654,000	iQVIA Inc '144A' 5% 15/5/2027	690,183	0.01
USD 845,000	Howard Hughes Corp/The '144A' 5.375% 1/8/2028	857,147	0.01	USD 867,000	IRB Holding Corp '144A' 7% 15/6/2025	929,576	0.01
USD 413,000	Howmet Aerospace Inc 5.125% 1/10/2024	443,543	0.00				
USD 5,115,000	Howmet Aerospace Inc 5.9% 1/2/2027	5,791,352	0.06				

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USD 1,820,000	Iron Mountain Inc '144A' 5% 15/7/2028	1,897,368	0.02	USD 2,420,000	JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT 'Series 2018-WPT DFX' '144A' 5.35% 5/7/2033	2,397,788	0.02
USD 1,317,000	Iron Mountain Inc '144A' 5.25% 15/7/2030	1,393,287	0.01	USD 244,066	JP Morgan Chase Commercial Mortgage Securities Trust 2018-WPT 'Series 2018-WPT FFX' '144A' 5.542% 5/7/2033	232,265	0.00
USD 749,611	Inwin Home Equity Loan Trust 2006-3 (Step-up coupon) 'Series 2006-3 2A3' '144A' 6.53% 25/9/2037	746,180	0.01	USD 657,950	JP Morgan Madison Avenue Securities Trust Series 2014- 1 'Series 2014-CH1 M2' '144A' FRN 25/11/2024	597,109	0.01
USD 203,002	Inwin Home Equity Loan Trust 2006-P1 'Series 2006-P1 1A' '144A' FRN 25/12/2036	188,665	0.00	USD 960,000	JP Morgan Mortgage Acquisition Trust 2006-CW1 'Series 2006-CW1 M1' FRN 25/5/2036	914,350	0.01
USD 11,051,932	IXIS Real Estate Capital Trust 2007-HE1 'Series 2007-HE1 A4' FRN 25/5/2037	4,006,529	0.04	USD 4,655,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 (Step-up coupon) 'Series 2007-CH1 MF1' 4.85% 25/11/2036	5,403,327	0.06
USD 1,012,000	J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE 'Series 2016- NINE A' '144A' FRN 6/9/2038	1,094,182	0.01	USD 4,631,584	JP Morgan Mortgage Trust 2017-3 'Series 2017-3 1A6' '144A' FRN 25/8/2047	4,658,480	0.05
USD 2,553,000	Jagged Peak Energy LLC 5.875% 1/5/2026	2,609,255	0.03	USD 1,279,388	JPMBB Commercial Mortgage Securities Trust 2014-C22 'Series 2014-C22 XA' FRN 15/9/2047	35,670	0.00
USD 275,000	Jaguar Holding Co II / PPD Development LP '144A' 4.625% 15/6/2025	287,557	0.00	USD 1,035,628	JPMBB Commercial Mortgage Securities Trust 2014-C23 'Series 2014-C23 XA' FRN 15/9/2047	21,807	0.00
USD 451,000	Jaguar Holding Co II / PPD Development LP '144A' 5% 15/6/2028	478,060	0.01	USD 7,006,000	JPMBB Commercial Mortgage Securities Trust 2015-C27 'Series 2015-C27 XD' '144A' FRN 15/2/2048	134,375	0.00
USD 624,000	JBS USA LUX SA / JBS USA Finance Inc '144A' 5.75% 15/6/2025	646,620	0.01	USD 1,751,213	JPMBB Commercial Mortgage Securities Trust 2015-C29 'Series 2015-C29 XA' FRN 15/5/2048	42,799	0.00
USD 327,000	JBS USA LUX SA / JBS USA Finance Inc '144A' 5.875% 15/7/2024	333,949	0.00	USD 1,480,000	JPMBB Commercial Mortgage Securities Trust 2015-C33 'Series 2015-C33 D1' '144A' FRN 15/12/2048	1,172,255	0.01
USD 1,352,000	JBS USA LUX SA / JBS USA Finance Inc '144A' 6.75% 15/2/2028	1,507,057	0.02	USD 887,395	JPMCC Commercial Mortgage Securities Trust 2017-JP5 'Series 2017-JP5 C' FRN 15/3/2050	821,720	0.01
USD 765,000	JobsOhio Beverage System 2.833% 1/1/2038	824,027	0.01	USD 1,340,000	JPMCC Commercial Mortgage Securities Trust 2017-JP5 'Series 2017-JP5 D' '144A' FRN 15/3/2050	1,002,741	0.01
USD 2,485,000	JobsOhio Beverage System 3.985% 1/1/2029	2,798,122	0.03	USD 4,150,000	JPMDB Commercial Mortgage Securities Trust 2016-C4 'Series 2016-C4 XC' '144A' FRN 15/12/2049	160,238	0.00
USD 327,091	JP Morgan Alternative Loan Trust 2007-A2 'Series 2007- A2 2A1' FRN 25/5/2037	290,813	0.00	USD 884,000	JPMorgan Chase & Co FRN 1/11/2020 (Perpetual)	878,665	0.01
USD 1,500,000	JP Morgan Chase Commercial Mortgage Securities Corp 'Series 2017-FL10 E' '144A' FRN 15/6/2032	1,381,703	0.01	USD 1,059,000	JPMorgan Chase & Co FRN 1/5/2023 (Perpetual)	1,074,394	0.01
USD 1,455,000	JP Morgan Chase Commercial Mortgage Securities Corp 'Series 2018-AON A' '144A' 4.128% 5/7/2031	1,546,379	0.02	USD 1,212,000	JPMorgan Chase & Co FRN 1/8/2024 (Perpetual)	1,241,009	0.01
USD 1,421,741	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1 'Series 2015-JP1 C' FRN 15/1/2049	1,425,266	0.01	USD 506,000	JPMorgan Chase & Co FRN 1/2/2025 (Perpetual)	505,368	0.01
USD 2,127,841	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1 'Series 2015-JP1 D' FRN 15/1/2049	1,738,160	0.02	USD 9,318,000	JPMorgan Chase & Co FRN 24/3/2031	11,460,464	0.12
USD 2,399,000	JP Morgan Chase Commercial Mortgage Securities Trust 2015-UES 'Series 2015-UES D' '144A' FRN 5/9/2032	2,389,701	0.02	USD 3,321,000	JPMorgan Chase & Co FRN 22/4/2041	3,630,107	0.04
USD 2,504,000	JP Morgan Chase Commercial Mortgage Securities Trust 2015-UES 'Series 2015-UES E' '144A' FRN 5/9/2032	2,489,406	0.03	USD 1,578,000	JPMorgan Chase & Co FRN 22/4/2051	1,692,196	0.02
USD 10,620,000	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3 'Series 2016-JP3 XC' '144A' FRN 15/8/2049	413,755	0.00				

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USD 373,000	KAR Auction Services Inc '144A' 5.125% 1/6/2025	378,129	0.00	USD 854,000	Lennar Corp 4.125% 15/1/2022	879,129	0.01
USD 1,300,000	KB Home 7.625% 15/5/2023	1,437,813	0.02	USD 215,000	Lennar Corp 4.5% 30/4/2024	232,244	0.00
USD 1,611,000	KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC '144A' 5% 1/6/2024	1,651,444	0.02	USD 1,037,000	Lennar Corp 4.75% 1/4/2021	1,052,322	0.01
USD 1,895,000	KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC '144A' 5.25% 1/6/2026	1,984,643	0.02	USD 9,287,000	Lennar Corp 4.75% 15/11/2022	9,818,449	0.10
USD 2,311,000	Kimberly-Clark Corp 3.1% 26/3/2030	2,632,265	0.03	USD 327,000	Lennar Corp 4.75% 30/5/2025	360,143	0.00
EUR 300,000	Kraft Heinz Foods Co 2.25% 25/5/2028	366,478	0.00	USD 589,000	Lennar Corp 4.75% 29/11/2027	674,405	0.01
USD 747,000	Kronos Acquisition Holdings Inc '144A' 9% 15/8/2023	760,072	0.01	USD 983,000	Lennar Corp 4.875% 15/12/2023	1,061,640	0.01
USD 2,241,000	Lam Research Corp 2.875% 5/6/2050	2,352,055	0.02	USD 57,000	Lennar Corp 5.25% 1/6/2026	64,464	0.00
USD 195,000	Lamar Media Corp '144A' 3.75% 15/2/2028	194,147	0.00	USD 3,780,000	Lennar Corp 5.875% 15/11/2024	4,233,997	0.04
USD 370,000	Lamar Media Corp 5.75% 1/2/2026	387,307	0.00	USD 3,092,000	Level 3 Financing Inc '144A' 3.625% 15/1/2029	3,104,878	0.03
USD 995,000	Lamb Weston Holdings Inc '144A' 4.625% 1/11/2024	1,038,427	0.01	USD 4,467,000	Level 3 Financing Inc '144A' 4.25% 1/7/2028	4,599,893	0.05
USD 746,000	Lamb Weston Holdings Inc '144A' 4.875% 1/11/2026	784,020	0.01	USD 324,000	Level 3 Financing Inc '144A' 4.625% 15/9/2027	339,162	0.00
USD 3,845,380	LCCM 2014-909 Mortgage Trust 'Series 2014-909 E' '144A' FRN 15/5/2031	3,794,893	0.04	USD 162,000	Level 3 Financing Inc 5.125% 1/5/2023	162,487	0.00
USD 1,050,000	LCCM 2014-909 Mortgage Trust 'Series 2014-909 A' '144A' 3.388% 15/5/2031	1,055,737	0.01	USD 1,148,000	Level 3 Financing Inc 5.25% 15/3/2026	1,202,036	0.01
USD 750,000	LCM XIV LP '144A' FRN 20/7/2031	739,910	0.01	USD 1,967,000	Level 3 Financing Inc 5.375% 15/1/2024	2,001,216	0.02
USD 1,330,000	LCM XXI LP '144A' FRN 20/4/2028	1,321,039	0.01	USD 250,000	Levi Strauss & Co 5% 1/5/2025	256,344	0.00
USD 400,000	LCM XXIV Ltd '144A' FRN 20/3/2030	398,864	0.00	USD 800,000	Lexington County Health Services District Inc 5% 1/11/2041	923,636	0.01
USD 293,957	Lehman ABS Manufactured Housing Contract Trust 2002-A 'Series 2002-A C' 15/6/2033 (Zero Coupon)	259,504	0.00	USD 2,070,955	LFRF '2015-1' '144A' 4% 30/10/2027	2,068,469	0.02
USD 354,446	Lehman ABS Mortgage Loan Trust 'Series 2007-1 2A1' '144A' FRN 25/6/2037	277,390	0.00	USD 784,000	LGI Homes Inc '144A' 6.875% 15/7/2026	828,931	0.01
USD 269,451	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 'Series 2006-2A M2' '144A' FRN 25/9/2036	260,781	0.00	USD 568,594	Limerock CLO III LLC 'Series 2014-3A A1R' '144A' FRN 20/10/2026	567,295	0.01
USD 649,945	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 'Series 2007-1A 1A' '144A' FRN 25/3/2037	635,591	0.01	USD 1,915,000	Limerock CLO III LLC 'Series 2014-3A C' '144A' FRN 20/10/2026	1,840,220	0.02
USD 866,260	Lehman XS Trust Series 2007- 20N 'Series 2007-20N A1' FRN 25/12/2037	802,491	0.01	USD 2,014,350	LoanCore 2018-CRE1 Issuer Ltd 'Series 2018-CRE1 A' '144A' FRN 15/5/2028	2,001,761	0.02
USD 7,036,000	Lendmark Funding Trust 2018- 1 'Series 2018-1A A' '144A' 3.81% 21/12/2026	7,135,849	0.07	USD 2,958,000	Logan Merger Sub Inc '144A' 5.5% 1/9/2027	3,063,379	0.03
USD 2,576,000	Lendmark Funding Trust 2018- 1 'Series 2018-1A C' '144A' 5.03% 21/12/2026	2,649,668	0.03	USD 3,345,348	Long Beach Mortgage Loan Trust 2006-5 'Series 2006-5 2A3' FRN 25/6/2036	2,085,886	0.02
USD 15,267,000	Lendmark Funding Trust 2018- 2 'Series 2018-2A A' '144A' 4.23% 20/4/2027	15,445,598	0.16	USD 870,362	Long Beach Mortgage Loan Trust 2006-6 'Series 2006-6 2A3' FRN 25/7/2036	437,066	0.00
USD 2,000,000	Lendmark Funding Trust 2018- 2 'Series 2018-2A C' '144A' 5.26% 20/4/2027	1,981,178	0.02	USD 5,412,196	Long Beach Mortgage Loan Trust 2006-7 'Series 2006-7 2A3' FRN 25/8/2036	2,852,266	0.03
USD 18,000	Lennar Corp 2.95% 29/11/2020	18,063	0.00	USD 1,265,147	Long Beach Mortgage Loan Trust 2006-9 'Series 2006-9 2A2' FRN 25/10/2036	588,882	0.01
				USD 4,770,000	Los Angeles Department of Water 5% 1/7/2043	5,145,399	0.05
				USD 6,460,000	Lowe's Cos Inc 5.125% 15/4/2050	8,827,638	0.09
				USD 1,942,117	LSTAR Commercial Mortgage Trust 2015-3 'Series 2015-3 AS' '144A' FRN 20/4/2048	1,966,855	0.02
				USD 2,433,302	LSTAR Commercial Mortgage Trust 2017-5 'Series 2017-5 X' '144A' FRN 10/3/2050	82,254	0.00
				USD 3,192,000	M/I Homes Inc 4.95% 1/2/2028	3,344,625	0.03
				USD 1,395,000	Macy's Inc '144A' 8.375% 15/6/2025	1,463,271	0.02
				USD 637,000	Macy's Retail Holdings LLC 3.45% 15/1/2021	635,407	0.01
				USD 4,008,000	MAD Mortgage Trust 2017- 330M 'Series 2017-330M D' '144A' FRN 15/8/2034	4,091,664	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 3,529,000	MAD Mortgage Trust 2017-330M 'Series 2017-330M E' '144A' FRN 15/8/2034	3,417,748	0.04	USD 1,010,000	Massachusetts Housing Finance Agency 4.5% 1/12/2048	1,086,952	0.01
USD 986,897	Madison Avenue Manufactured Housing Contract Trust 2002-A 'Series 2002-A B2' FRN 25/3/2032	988,005	0.01	USD 845,000	Massachusetts Housing Finance Agency 4.6% 1/12/2044	896,925	0.01
USD 4,225,000	Madison Park Funding XI Ltd 'Series 2013-11A AR' '144A' FRN 23/7/2029	4,189,051	0.04	USD 3,520,000	Massachusetts School Building Authority 2.866% 15/10/2031	3,857,427	0.04
USD 600,000	Madison Park Funding XIII Ltd 'Series 2014-13A CR2' '144A' FRN 19/4/2030	572,931	0.01	USD 2,545,000	Massachusetts School Building Authority 2.966% 15/10/2032	2,785,070	0.03
USD 340,000	Madison Park Funding XV Ltd 'Series 2014-15A CR' '144A' FRN 27/1/2026	332,814	0.00	USD 1,401,845	Mastr Asset Backed Securities Trust 2007-HE1 'Series 2007-HE1 A4' FRN 25/5/2037	1,064,029	0.01
USD 798,180	Madison Park Funding XVI Ltd 'Series 2015-16A A1R' '144A' FRN 20/4/2026	798,507	0.01	USD 516,021	MASTR Resecuritization Trust 2008-3 'Series 2008-3 A1' '144A' FRN 25/8/2037	330,069	0.00
USD 500,000	Madison Park Funding XVI Ltd 'Series 2015-16A A2R' '144A' FRN 20/4/2026	498,108	0.01	USD 474,789	Mastr Specialized Loan Trust 'Series 2006-3 A' '144A' FRN 25/6/2046	451,241	0.00
USD 550,000	Madison Park Funding XVI Ltd 'Series 2015-16A C' '144A' FRN 20/4/2026	544,334	0.01	USD 357,000	Matador Resources Co 5.875% 15/9/2026	314,745	0.00
USD 1,220,000	Madison Park Funding XVI Ltd 'Series 2015-16A D' '144A' FRN 20/4/2026	1,062,874	0.01	EUR 700,000	Mauser Packaging Solutions Holding Co 4.75% 15/4/2024	839,883	0.01
USD 1,000,000	Madison Park Funding XVII Ltd 'Series 2015-17A B1R' '144A' FRN 21/7/2030	992,886	0.01	USD 4,343,000	Mauser Packaging Solutions Holding Co '144A' 5.5% 15/4/2024	4,445,799	0.05
USD 6,180,000	Madison Park Funding XVIII Ltd 'Series 2015-18A A1R' '144A' FRN 21/10/2030	6,163,536	0.06	USD 2,457,000	McDonald's Corp 4.45% 1/9/2048	3,044,390	0.03
USD 700,000	Madison Park Funding XXX Ltd 'Series 2018-30A E' '144A' FRN 15/4/2029	572,243	0.01	USD 1,085,000	McLaren Health Care Corp 4.386% 15/5/2048	1,348,710	0.01
USD 74,213	Marathon CLO VII Ltd 'Series 2014-7A A1R' '144A' FRN 28/10/2025	74,191	0.00	USD 2,134,645	MCM Trust 2018-NPL1 'Series 2018-NPL1 A' '144A' 4% 28/5/2058	2,135,464	0.02
USD 690,000	Mariner Clo 2017-4 Ltd 'Series 2017-4A A' '144A' FRN 26/10/2029	688,704	0.01	USD 3,111,419	MCM Trust 2018-NPL2 (Step-up coupon) 'Series 2018-NPL2 A' '144A' 4% 25/10/2028	3,044,959	0.03
USD 2,860,000	Mariner Finance Issuance Trust 2018-A 'Series 2018-AA C' '144A' 5.11% 20/11/2030	2,891,308	0.03	USD 1,851,481	Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 'Series 2007-OAR2 A2' FRN 25/4/2037	1,661,491	0.02
USD 988,000	Marriott International Inc/MD 3.125% 15/10/2021	1,010,283	0.01	USD 5,631,931	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 'Series 2007-2 A2C' FRN 25/5/2037	2,741,771	0.03
USD 13,131,000	Marriott International Inc/MD 3.5% 15/10/2032	13,190,778	0.14	USD 890,741	Merrill Lynch Mortgage Investors Trust Series 2006-RM3 'Series 2006-RM3 A2B' FRN 25/6/2037	263,172	0.00
USD 777,000	Marriott International Inc/MD 4.625% 15/6/2030	848,648	0.01	USD 2,815,000	Metropolitan Washington Airports Authority 5% 1/10/2048	3,374,805	0.03
USD 1,952,000	Marriott Ownership Resorts Inc '144A' 6.125% 15/9/2025	2,082,540	0.02	USD 646,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc 4.5% 1/9/2026	681,792	0.01
USD 1,890,000	Marriott Ownership Resorts Inc / ILG LLC 6.5% 15/9/2026	1,959,401	0.02	USD 399,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc '144A' 4.625% 15/6/2025	419,349	0.00
EUR 2,010,000	Marsh & McLennan Cos Inc 1.349% 21/9/2026*	2,528,878	0.03	USD 9,272,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc 5.625% 1/5/2024	9,991,554	0.10
USD 998,000	Marsh & McLennan Cos Inc 2.25% 15/11/2030	1,045,871	0.01	USD 973,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc 5.75% 1/2/2027	1,076,785	0.01
USD 2,655,000	Massachusetts Development Finance Agency 5% 1/7/2044	3,020,262	0.03	USD 380,000	MGM Resorts International 4.625% 1/9/2026	386,496	0.00
USD 990,000	Massachusetts Development Finance Agency 5% 1/7/2047	1,160,666	0.01				
USD 1,005,000	Massachusetts Development Finance Agency 5% 1/7/2048	1,199,488	0.01				
USD 800,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	847,404	0.01				

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USD 222,000	MGM Resorts International 5.5% 15/4/2027	235,077	0.00	USD 362,592	Morgan Stanley Capital I 2017- HR2 'Series 2017-HR2 D' 2.73% 15/12/2050	270,271	0.00
USD 696,000	MGM Resorts International 5.75% 15/6/2025	747,688	0.01	USD 1,460,000	Morgan Stanley Capital I Trust 2006-IQ11 'Series 2006-IQ11 C' FRN 15/10/2042	1,447,332	0.02
USD 820,000	Michigan Finance Authority 5% 15/11/2028	995,837	0.01	USD 364,446	Morgan Stanley Capital I Trust 2007-TOP27 'Series 2007- T27 A' FRN 11/6/2042	366,165	0.00
USD 840,000	Michigan Finance Authority 5% 1/6/2039	933,190	0.01	USD 943,000	Morgan Stanley Capital I Trust 2014-150E 'Series 2014- 150E F' '144A' FRN 9/9/2032	888,202	0.01
USD 670,000	Michigan Finance Authority 5% 15/11/2041	783,565	0.01	USD 200,000	Morgan Stanley Capital I Trust 2014-CPT 'Series 2014-CPT E' '144A' FRN 13/7/2029	203,256	0.00
USD 2,317,000	Microchip Technology Inc 3.922% 1/6/2021	2,370,256	0.02	USD 343,508	Morgan Stanley Capital I Trust 2015-MS1 'Series 2015-MS1 C' FRN 15/5/2048	318,049	0.00
USD 6,718,000	Microchip Technology Inc '144A' 4.25% 1/9/2025	7,004,526	0.07	USD 250,000	Morgan Stanley Capital I Trust 2015-MS1 'Series 2015-MS1 D' '144A' FRN 15/5/2048	207,620	0.00
EUR 2,600,000	MMS USA Investments Inc 0.625% 13/6/2025*	3,094,834	0.03	USD 5,229,000	Morgan Stanley Capital I Trust 2017-CLS 'Series 2017-CLS F' '144A' FRN 15/11/2034	5,098,210	0.05
EUR 2,700,000	MMS USA Investments Inc 1.25% 13/6/2028	3,248,467	0.03	USD 616,406	Morgan Stanley Capital I Trust 2017-H1 'Series 2017-H1 C' FRN 15/6/2050	596,795	0.01
EUR 100,000	MMS USA Investments Inc 1.75% 13/6/2031	122,742	0.00	USD 2,519,058	Morgan Stanley Capital I Trust 2017-H1 'Series 2017-H1 XD' '144A' FRN 15/6/2050	301,733	0.00
USD 398,000	Molina Healthcare Inc 5.375% 15/11/2022	416,258	0.00	USD 365,563	Morgan Stanley Capital I Trust 2018-H3 'Series 2018-H3 C' FRN 15/7/2051	379,861	0.00
USD 6,092,000	Mondelez International Inc 2.75% 13/4/2030	6,653,057	0.07	USD 839,686	Morgan Stanley Capital I Trust 2018-H3 'Series 2018-H3 D' '144A' 3% 15/7/2051	606,257	0.01
USD 706,000	Morgan Stanley FRN 15/10/2020 (Perpetual)*	698,753	0.01	USD 1,200,000	Morgan Stanley Capital I Trust 2018-L1 'Series 2018-L1 A3' 4.139% 15/10/2051	1,391,875	0.01
USD 2,843,000	Morgan Stanley FRN 23/1/2030	3,422,955	0.04	USD 3,821,000	Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP E' '144A' FRN 11/7/2040	2,955,098	0.03
USD 6,176,000	Morgan Stanley FRN 1/4/2031	7,129,789	0.07	USD 690,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN A' '144A' FRN 15/7/2035	667,393	0.01
USD 1,212,000	Morgan Stanley FRN 24/3/2051	1,853,816	0.02	USD 1,213,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN B' '144A' FRN 15/7/2035	1,171,332	0.01
USD 3,019,374	Morgan Stanley ABS Capital I Inc Trust 2005-HE5 'Series 2005- HE5 M4' FRN 25/9/2035	1,770,926	0.02	USD 357,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN F' '144A' FRN 15/7/2035	334,855	0.00
USD 10,520,884	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047	486,423	0.01	USD 834,649	Morgan Stanley Mortgage Loan Trust 2007-9SL 'Series 2007- 9SL A' FRN 25/7/2037	801,651	0.01
USD 3,654,543	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XF' '144A' FRN 15/12/2047	163,797	0.00	USD 6,770,115	Mortgage Loan Resecuritization Trust 'Series 2009-RS1 A85' '144A' FRN 16/4/2036	5,986,030	0.06
USD 3,349,202	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21 XB' '144A' FRN 15/3/2048	45,641	0.00	USD 2,714,211	Mosaic Solar Loan Trust 2018- 1 'Series 2018-1A A' '144A' 4.01% 22/6/2043	2,858,813	0.03
USD 428,938	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 'Series 2015-C23 D' '144A' FRN 15/7/2050	370,790	0.00	USD 6,631,184	Mosaic Solar Loan Trust 2018- 2-GS 'Series 2018-2GS A' '144A' 4.2% 22/2/2044	7,034,055	0.07
USD 209,922	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 'Series 2015-C25 C' FRN 15/10/2048	223,094	0.00	USD 1,152,189	Mosaic Solar Loan Trust 2018- 2-GS 'Series 2018-2GS C' '144A' 5.97% 22/2/2044	1,122,300	0.01
USD 5,104,909	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 'Series 2015-C26 XD' '144A' FRN 15/10/2048	320,588	0.00	USD 8,585,674	Mosaic Solar Loan Trust 2019- 1 'Series 2019-1A A' '144A' 4.37% 21/12/2043	9,171,480	0.09
USD 479,957	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 'Series 2015-C26 D' '144A' 3.06% 15/10/2048	387,009	0.00				
USD 629,765	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 'Series 2017-C33 C' FRN 15/5/2050	616,264	0.01				
USD 744,000	Morgan Stanley Capital Barclays Bank Trust 2016- MART 'Series 2016-MART A' '144A' 2.2% 13/9/2031	741,152	0.01				

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USD 987,357	Mosaic Solar Loan Trust 2020-1 'Series 2020-1A B' '144A' 3.1% 20/4/2046	1,007,829	0.01	USD 1,068,000	NCR Corp 5% 15/7/2022	1,071,807	0.01
USD 1,398,391	Mountain Hawk II CLO Ltd 'Series 2013-2A BR' '144A' FRN 20/7/2024	1,394,307	0.01	USD 403,000	NCR Corp '144A' 5% 1/10/2028	406,426	0.00
USD 823,317	Mountain Hawk III CLO Ltd 'Series 2014-3A AR' '144A' FRN 18/4/2025	822,436	0.01	USD 250,000	NCR Corp '144A' 6.125% 1/9/2029	269,578	0.00
USD 500,000	MP CLO VII Ltd 'Series 2015-1A BRR' '144A' FRN 18/10/2028	489,276	0.01	USD 400,000	NCR Corp '144A' 8.125% 15/4/2025	448,484	0.00
USD 2,004,000	MPLX LP 2.65% 15/8/2030	1,984,328	0.02	EUR 1,317,000	Netflix Inc 3% 15/6/2025	1,655,340	0.02
USD 3,376,000	MPLX LP 6.25% 15/10/2022	3,382,989	0.04	USD 350,000	Netflix Inc '144A' 3.625% 15/6/2025	370,965	0.00
GBP 250,000	MPT Operating Partnership LP / MPT Finance Corp 2.55% 5/12/2023	332,958	0.00	EUR 2,583,000	Netflix Inc 3.625% 15/6/2030	3,397,993	0.04
EUR 750,000	MPT Operating Partnership LP / MPT Finance Corp 3.325% 24/3/2025	942,622	0.01	EUR 785,000	Netflix Inc 3.875% 15/11/2029	1,052,205	0.01
GBP 150,000	MPT Operating Partnership LP / MPT Finance Corp 3.692% 5/6/2028	200,954	0.00	USD 913,000	Netflix Inc 4.375% 15/11/2026	1,017,730	0.01
USD 292,000	MPT Operating Partnership LP / MPT Finance Corp 4.625% 1/8/2029	309,657	0.00	USD 519,000	Netflix Inc 4.875% 15/4/2028	601,588	0.01
USD 793,000	MPT Operating Partnership LP / MPT Finance Corp 5% 15/10/2027	840,497	0.01	USD 324,000	Netflix Inc '144A' 4.875% 15/6/2030	375,678	0.00
USD 162,000	MPT Operating Partnership LP / MPT Finance Corp 5.25% 1/8/2026	171,381	0.00	USD 292,000	Netflix Inc '144A' 5.375% 15/11/2029	352,867	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	595,064	0.01	USD 260,000	Netflix Inc 5.875% 15/2/2025	300,273	0.00
USD 43,932	Nationstar Home Equity Loan Trust 2007-C 'Series 2007-C 2AV3' FRN 25/6/2037	43,913	0.00	USD 616,000	Netflix Inc 5.875% 15/11/2028	759,192	0.01
USD 635,000	Nationstar Mortgage Holdings Inc '144A' 6% 15/1/2027	672,605	0.01	USD 727,000	Netflix Inc 6.375% 15/5/2029	920,418	0.01
USD 2,359,000	Nationstar Mortgage Holdings Inc '144A' 9.125% 15/7/2026	2,575,002	0.03	USD 719,218	Neuberger Berman CLO XVI-S Ltd 'Series 2017-16SA A' '144A' FRN 15/1/2028	717,157	0.01
USD 691,040	Natixis Commercial Mortgage Securities Trust 2018-FL1 'Series 2018-FL1 A' '144A' FRN 15/6/2035	671,738	0.01	USD 350,000	Neuberger Berman CLO XVI-S Ltd 'Series 2017-16SA D' '144A' FRN 15/1/2028	337,870	0.00
USD 1,195,978	Natixis Commercial Mortgage Securities Trust 2018-FL1 'Series 2018-FL1 MCR1' '144A' FRN 15/6/2035	1,121,465	0.01	USD 415,846	Neuberger Berman CLO XX Ltd 'Series 2015-20A AR' '144A' FRN 15/1/2028	412,249	0.00
USD 295,000	Navient Corp 6.75% 25/6/2025	309,654	0.00	USD 1,100,000	Neuberger Berman CLO XX Ltd 'Series 2015-20A ER' '144A' FRN 15/1/2028	935,186	0.01
USD 292,000	Navient Corp 6.75% 15/6/2026	305,323	0.00	USD 250,000	Neuberger Berman CLO XXIII Ltd 'Series 2016-23A BR' '144A' FRN 17/10/2027	243,286	0.00
USD 299,000	Navient Corp 7.25% 25/9/2023	316,753	0.00	USD 6,773,000	Neuberger Berman Loan Advisers CLO 26 Ltd 'Series 2017-26A A' '144A' FRN 18/10/2030	6,714,076	0.07
USD 2,882,000	Navient Private Education Loan Trust 2014-A 'Series 2014-AA B' '144A' 3.5% 15/8/2044	2,944,566	0.03	USD 625,000	Neuberger Berman Loan Advisers CLO 37 Ltd 'Series 2020-37A E' '144A' FRN 20/7/2031	612,411	0.01
USD 2,174,000	Navient Private Education Loan Trust 2015-A 'Series 2015-AA B' '144A' 3.5% 15/12/2044	2,233,693	0.02	USD 7,240,000	New Century Home Equity Loan Trust Series 2005-B 'Series 2005-B M1' FRN 25/10/2035	7,010,657	0.07
USD 6,326,000	Navient Private Education Refi Loan Trust 2018-D 'Series 2018-DA A2A' '144A' 4% 15/12/2059	6,738,548	0.07	USD 1,180,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	1,332,073	0.01
USD 1,425,000	NBCUniversal Enterprise Inc '144A' 5.25% 19/3/2021 (Perpetual)	1,448,156	0.02	USD 1,300,000	New Orleans Aviation Board 5% 1/1/2040	1,457,619	0.02
USD 2,061,000	NBCUniversal Media LLC 4.45% 15/1/2043	2,596,731	0.03	USD 3,525,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.05% 1/5/2027	4,008,859	0.04
				USD 4,115,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.35% 1/1/2030	4,584,110	0.05
				USD 1,870,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.55% 1/5/2025	2,127,658	0.02
				USD 2,530,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.75% 1/11/2025	2,784,429	0.03

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USD 3,490,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.9% 1/8/2031	4,036,080	0.04	USD 4,268,000	NRG Energy Inc 7.25% 15/5/2026	4,579,116	0.05
USD 1,515,000	New York City Water & Sewer System 5.44% 15/6/2043	2,366,021	0.02	USD 222,000	Nucor Corp 2.7% 1/6/2030	238,548	0.00
USD 435,000	New York City Water & Sewer System 5.75% 15/6/2041	702,747	0.01	USD 2,891,000	NuStar Logistics LP 4.8% 1/9/2020	2,891,000	0.03
USD 2,000,000	New York Liberty Development Corp '144A' 5% 15/11/2044	2,122,700	0.02	USD 1,935,000	NVIDIA Corp 2.85% 1/4/2030	2,147,402	0.02
USD 310,000	New York State Dormitory Authority 2.985% 1/7/2040	313,680	0.00	USD 1,116,000	NVIDIA Corp 3.5% 1/4/2050	1,258,064	0.01
USD 1,790,000	New York State Dormitory Authority 3.142% 1/7/2043	1,879,312	0.02	EUR 1,400,000	Oak Hill Credit Partners 2018-7X Ltd FRN 20/10/2031	1,655,047	0.02
USD 2,430,000	New York State Dormitory Authority 3.19% 15/2/2043	2,702,670	0.03	EUR 1,100,000	Oak Hill Credit Partners 2018-7X Ltd FRN 20/10/2031	1,286,738	0.01
USD 3,475,000	New York State Urban Development Corp 2.35% 15/3/2027	3,714,705	0.04	EUR 425,000	OAK Hill European Credit Partners V Designated Activity Co 'Series 2016-5X B1' FRN 21/2/2030	503,504	0.01
USD 1,545,000	New York State Urban Development Corp 3.12% 15/3/2025	1,703,409	0.02	USD 250,000	Oaktree CLO 2014-1 'Series 2014-1A A2R' '144A' FRN 13/5/2029	247,986	0.00
USD 3,490,000	New York State Urban Development Corp 3.32% 15/3/2029	3,922,777	0.04	USD 2,836,912	Oaktree CLO 2015-1 Ltd 'Series 2015-1A A1R' '144A' FRN 20/10/2027	2,835,550	0.03
USD 590,000	New York Transportation Development Corp 5% 1/7/2046	632,743	0.01	USD 1,750,000	Oaktree CLO 2015-1 Ltd 'Series 2015-1A DR' '144A' FRN 20/10/2027	1,370,961	0.01
USD 4,715,000	New York Transportation Development Corp 5.25% 1/1/2050	5,099,320	0.05	USD 624,704	Oakwood Mortgage Investors Inc (Defaulted) 'Series 2001-D A2' FRN 15/1/2019	408,103	0.00
USD 242,000	Newfield Exploration Co 5.375% 1/1/2026	240,453	0.00	USD 519,491	Oakwood Mortgage Investors Inc 'Series 2001-D A4' FRN 15/9/2031	426,522	0.00
USD 650,000	Nexstar Broadcasting Inc '144A' 5.625% 1/8/2024	667,066	0.01	USD 1,050,000	Occidental Petroleum Corp 5.875% 1/9/2025	1,055,250	0.01
USD 1,835,000	Nexstar Broadcasting Inc '144A' 5.625% 15/7/2027	1,942,233	0.02	USD 1,050,000	Occidental Petroleum Corp 6.375% 1/9/2028	1,060,500	0.01
USD 5,800,000	NGPL PipeCo LLC '144A' 7.768% 15/12/2037	7,057,467	0.07	USD 1,250,000	Occidental Petroleum Corp 8% 15/7/2025	1,359,375	0.01
USD 290,444	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2001-R1A 'Series 2001-R1A A' '144A' FRN 19/2/2030	297,302	0.00	USD 848,000	Ochsner Clinic Foundation 5.897% 15/5/2045	1,117,258	0.01
USD 492,666	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2006-AF1 (Step-up coupon) 'Series 2006-AF1 1A4' 6.634% 25/5/2036	168,305	0.00	USD 460,000	OCF CLO 2014-5 Ltd 'Series 2014-5A A1R' '144A' FRN 26/4/2031	452,112	0.00
USD 246,816	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2006-S5 'Series 2006-S5 A1' '144A' FRN 25/10/2036	237,702	0.00	USD 1,100,000	OCF CLO 2014-7 Ltd 'Series 2014-7A A2RR' '144A' FRN 20/7/2029	1,084,352	0.01
USD 1,984,648	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2007-2 'Series 2007-2 A4' FRN 25/6/2037	1,614,828	0.02	USD 1,170,000	OCF CLO 2014-7 Ltd 'Series 2014-7A B2RR' '144A' 5.106% 20/7/2029	1,201,052	0.01
USD 847,000	Norfolk Southern Corp 3.05% 15/5/2050	890,689	0.01	USD 1,750,000	OCF CLO 2015-10 Ltd 'Series 2015-10A BR' '144A' FRN 26/10/2027	1,735,934	0.02
USD 19,669	Northwest Airlines 2002-1 Class G-2 Pass Through Trust 6.264% 20/11/2021	19,673	0.00	USD 1,340,000	OCF CLO 2015-8 Ltd 'Series 2015-8A BR' '144A' FRN 17/4/2027	1,337,258	0.01
USD 2,734,000	NRG Energy Inc 2.75% 1/6/2048	2,912,113	0.03	USD 2,330,000	OCF CLO 2015-9 Ltd 'Series 2015-9A BR' '144A' FRN 15/7/2027	2,283,437	0.02
USD 1,293,000	NRG Energy Inc '144A' 5.25% 15/6/2029	1,412,363	0.01	USD 440,000	OCF CLO 2016-12 Ltd FRN 18/10/2028	420,978	0.00
USD 774,000	NRG Energy Inc 5.75% 15/1/2028	843,517	0.01	USD 6,824,000	OCF CLO 2016-12 Ltd 'Series 2016-12A A1R' '144A' FRN 18/10/2028	6,806,812	0.07
USD 1,828,000	NRG Energy Inc 6.625% 15/1/2027	1,954,059	0.02	USD 750,000	OCF CLO 2017-13 Ltd 'Series 2017-13A A2A' '144A' FRN 15/7/2030	744,797	0.01
				USD 920,000	OCF CLO 2017-13 Ltd 'Series 2017-13A D' '144A' FRN 15/7/2030	852,331	0.01
				USD 360,000	OCF CLO 2017-14 Ltd 'Series 2017-14A B' '144A' FRN 20/11/2030	344,227	0.00

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USD 3,000,000	OCP CLO 2020-18 Ltd 'Series 2020-18A D' '144A' FRN 20/4/2030	3,011,253	0.03	USD 6,275,499	Option One Mortgage Loan Trust 2007-FXD1 (Step-up coupon) 'Series 2007-FXD1 1A1' 5.866% 25/1/2037	6,118,486	0.06
USD 1,875,000	OCP CLO 2020-18 Ltd 'Series 2020-18A E' '144A' FRN 20/4/2030	1,879,543	0.02	USD 6,887,304	Option One Mortgage Loan Trust 2007-FXD1 (Step-up coupon) 'Series 2007-FXD1 2A1' 5.866% 25/1/2037	6,729,176	0.07
USD 650,000	OCP CLO 2020-19 Ltd 'Series 2020-19A C' '144A' FRN 20/7/2031	652,478	0.01	USD 2,861,618	Option One Mortgage Loan Trust 2007-FXD2 (Step-up coupon) 'Series 2007-FXD2 1A1' 5.82% 25/3/2037	2,944,926	0.03
USD 525,000	OCP CLO 2020-19 Ltd 'Series 2020-19A D' '144A' FRN 20/7/2031	528,147	0.01	USD 1,143,000	Oracle Corp 2.95% 1/4/2030	1,275,230	0.01
USD 250,000	Octagon Investment Partners 18-R Ltd 'Series 2018-18A A1A' '144A' FRN 16/4/2031	246,346	0.00	USD 6,837,000	Oracle Corp 3.6% 1/4/2050	7,590,954	0.08
USD 250,000	Octagon Investment Partners 30 Ltd 'Series 2017-1A D' '144A' FRN 17/3/2030	221,201	0.00	USD 3,105,000	Orange County Local Transportation Authority 6.908% 15/2/2041	4,767,960	0.05
USD 1,230,000	Octagon Investment Partners XXIII Ltd 'Series 2015-1A CR' '144A' FRN 17/7/2027	1,207,723	0.01	USD 4,195,000	Oregon School Boards Association 4.759% 30/6/2028	4,797,423	0.05
USD 670,000	OFSI Fund VI Ltd 'Series 2014-6A CR' '144A' FRN 20/3/2025	649,003	0.01	USD 4,775,000	Oregon School Boards Association 5.55% 30/6/2028	5,869,836	0.06
USD 93,470	OFSI Fund VII Ltd 'Series 2014-7A AR' '144A' FRN 18/10/2026	93,355	0.00	USD 3,410,000	Oregon School Boards Association 5.68% 30/6/2028	4,276,379	0.04
USD 1,304,945	OHA Credit Partners IX Ltd 'Series 2013-9A E' '144A' FRN 20/10/2025	1,250,937	0.01	USD 613,697	Origen Manufactured Housing Contract Trust 2001-A 'Series 2001-A M1' FRN 15/3/2032	598,588	0.01
USD 730,000	OHA Credit Partners VII Ltd 'Series 2012-7A DR' '144A' FRN 20/11/2027	737,432	0.01	USD 162,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 4.625% 15/3/2030	156,532	0.00
USD 260,000	OHA Credit Partners XIII Ltd 'Series 2016-13A E' '144A' FRN 21/1/2030	243,198	0.00	USD 709,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 5% 15/8/2027	697,791	0.01
USD 1,433,000	OHA Loan Funding 2013-2 Ltd 'Series 2013-2A AR' '144A' FRN 23/5/2031	1,415,862	0.01	USD 414,000	Owens-Brockway Glass Container Inc '144A' 5.875% 15/8/2023	440,953	0.00
USD 2,232,801	Olympic Tower 2017-OT Mortgage Trust 'Series 2017-OT E' '144A' FRN 10/5/2039	1,948,081	0.02	USD 1,590,000	Ownit Mortgage Loan Trust Series 2006-2 (Step-up coupon) 'Series 2006-2 A2C' 6% 25/1/2037	1,542,348	0.02
USD 28,148,566	Olympic Tower 2017-OT Mortgage Trust 'Series 2017-OT XA' '144A' FRN 10/5/2039	678,662	0.01	USD 290,000	OZLM Funding IV Ltd 'Series 2013-4A A2R' '144A' FRN 22/10/2030	287,907	0.00
USD 41,869,799	One Market Plaza Trust 2017-1MKT 'Series 2017-1MKT XCP' '144A' FRN 10/2/2032	86,670	0.00	USD 250,000	OZLM Funding Ltd 'Series 2012-1A A2R2' '144A' FRN 22/7/2029	249,317	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 300,000	OZLM VI Ltd 'Series 2014-6A A2AS' '144A' FRN 17/4/2031	298,762	0.00
USD 6,584,000	Onemain Financial Issuance Trust 2018-1 'Series 2018-1A B' '144A' 3.61% 14/3/2029	6,780,708	0.07	USD 3,200,000	OZLM VI Ltd 'Series 2014-6A SUB' '144A' FRN 17/4/2031	144,000	0.00
USD 4,500,000	Onemain Financial Issuance Trust 2018-1 'Series 2018-1A E' '144A' 5.52% 14/3/2029	4,629,958	0.05	USD 500,000	OZLM VII Ltd 'Series 2014-7RA A2R' '144A' FRN 17/7/2029	490,950	0.01
USD 3,870,000	OneMain Financial Issuance Trust 2019-2 'Series 2019-2A D' '144A' 4.05% 14/10/2036	4,074,949	0.04	USD 1,185,000	OZLM VIII Ltd 'Series 2014-8A A2RR' '144A' FRN 17/10/2029	1,178,980	0.01
USD 1,270,000	OneMain Financial Issuance Trust 2020-2 'Series 2020-2A C' '144A' 2.76% 14/9/2035	1,283,071	0.01	USD 1,000,000	OZLM VIII Ltd 'Series 2014-8A BRR' '144A' FRN 17/10/2029	964,019	0.01
USD 3,210,000	OneMain Financial Issuance Trust 2020-2 'Series 2020-2A D' '144A' 3.45% 14/9/2035	3,252,459	0.03	USD 815,000	OZLM VIII Ltd 'Series 2014-8A GRR' '144A' FRN 17/10/2029	778,896	0.01
USD 1,250,650	Option One Mortgage Loan Trust 2006-3 'Series 2006-3 1A1' FRN 25/2/2037	959,445	0.01	USD 250,000	OZLM XII Ltd 'Series 2015-12A A2R' '144A' FRN 30/4/2027	246,010	0.00
USD 1,950,000	Option One Mortgage Loan Trust 2007-CP1 'Series 2007-CP1 2A3' FRN 25/3/2037	1,333,514	0.01	USD 1,380,000	OZLM XIV Ltd 'Series 2015-14A B1R' '144A' FRN 15/1/2029	1,340,296	0.01
				USD 2,190,000	OZLM XIV Ltd 'Series 2015-14A CR' '144A' FRN 15/1/2029	2,065,933	0.02
				USD 2,000,000	OZLM XIX Ltd 'Series 2017-19A A1' '144A' FRN 22/11/2030	1,987,052	0.02
				USD 893,000	OZLM XVIII Ltd 'Series 2018-18A A' '144A' FRN 15/4/2031	878,377	0.01

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USD 250,000	OZLM XX Ltd 'Series 2018-20A A2' '144A' FRN 20/4/2031	245,850	0.00	USD 2,255,000	Port Authority of New York & New Jersey 4.458% 1/10/2062	2,938,344	0.03
USD 580,000	Palmer Square CLO 2014-1 Ltd 'Series 2014-1A A1R2' '144A' FRN 17/1/2031	572,126	0.01	USD 250,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	342,078	0.00
USD 1,840,000	Palmer Square CLO 2018-1 Ltd 'Series 2018-1A A1' '144A' FRN 18/4/2031	1,811,932	0.02	USD 790,000	Port of Seattle WA 5% 1/5/2043	913,702	0.01
USD 500,000	Palmer Square CLO 2018-2 Ltd 'Series 2018-2A A2' '144A' FRN 16/7/2031	494,516	0.01	USD 1,002,000	Post Holdings Inc '144A' 5% 15/8/2026	1,041,313	0.01
USD 3,502,000	Palmer Square CLO 2018-3 Ltd 'Series 2018-3A A2' '144A' FRN 15/8/2026	3,458,302	0.04	USD 445,000	Post Holdings Inc '144A' 5.5% 15/12/2029	487,842	0.01
USD 1,530,000	Palmer Square Loan Funding 2018-4 Ltd 'Series 2018-4A B' '144A' FRN 15/11/2026	1,475,744	0.02	USD 1,290,000	Prima Capital CRE Securitization 2015-IV Ltd 'Series 2015-4A C' '144A' 4% 24/8/2049	1,255,557	0.01
USD 1,300,000	Palmer Square Loan Funding 2018-4 Ltd 'Series 2018-4A C' '144A' FRN 15/11/2026	1,185,954	0.01	USD 9,064,792	Prima Capital CRE Securitization 2016-VI Ltd 'Series 2016-6A C' '144A' 4% 24/8/2040	9,082,922	0.09
USD 3,512,000	Palmer Square Loan Funding 2018-5 Ltd FRN 20/1/2027	3,429,086	0.04	USD 265,500	Prime Mortgage Trust 2006-DR1 'Series 2006-DR1 2A1' '144A' 5.5% 25/5/2035	221,175	0.00
USD 1,995,000	Palmer Square Loan Funding 2018-5 Ltd FRN 20/1/2027	1,861,442	0.02	USD 2,078,676	Progress Residential 2017-SFR1 Trust 'Series 2017-SFR1 A' '144A' 2.768% 17/8/2034	2,118,504	0.02
USD 350,000	Palmer Square Loan Funding 2018-5 Ltd 'Series 2018-5A D' '144A' FRN 20/1/2027	303,536	0.00	USD 1,480,000	Progress Residential 2018-SFR1 Trust 'Series 2018-SFR1 F' '144A' 4.778% 17/3/2035	1,516,582	0.02
USD 90,351	Paragon Mortgages No 13 Plc FRN 15/1/2039	85,837	0.00	USD 920,000	Progress Residential 2018-SFR2 Trust 'Series 2018-SFR2 F' '144A' 4.953% 17/8/2035	927,474	0.01
USD 1,350,000	Park Avenue Institutional Advisers CLO Ltd 2016-1 'Series 2016-1A DR' '144A' FRN 23/8/2031	1,165,267	0.01	EUR 1,655,000	Prologis Euro Finance LLC 0.25% 10/9/2027	1,962,204	0.02
USD 2,275,000	Park Avenue Institutional Advisers CLO Ltd 2017-1 'Series 2017-1A A1' '144A' FRN 14/11/2029	2,262,669	0.02	USD 1,499,000	Promigas SA ESP / Gases del Pacifico SAC 3.75% 16/10/2029	1,485,415	0.02
USD 2,070,000	Park Avenue Institutional Advisers CLO Ltd 2017-1 'Series 2017-1A A2' '144A' FRN 14/11/2029	2,041,908	0.02	USD 128,000	PulteGroup Inc 4.25% 1/3/2021	129,744	0.00
USD 3,100,000	Park Avenue Institutional Advisers CLO Ltd 2017-1 'Series 2017-1A B' '144A' FRN 14/11/2029	3,028,996	0.03	USD 378,000	PulteGroup Inc 5% 15/1/2027	432,810	0.00
USD 2,830,000	Park Avenue Institutional Advisers CLO Ltd 2017-1 'Series 2017-1A D' '144A' FRN 14/11/2029	2,571,969	0.03	USD 3,902,000	PulteGroup Inc 5.5% 1/3/2026	4,479,125	0.05
USD 6,003,000	Parsley Energy LLC / Parsley Finance Corp '144A' 5.375% 15/1/2025	6,135,006	0.06	USD 43,000	PulteGroup Inc 6% 15/2/2035	52,778	0.00
USD 2,696,000	PBF Holding Co LLC / PBF Finance Corp '144A' 9.25% 15/5/2025	2,949,222	0.03	USD 3,106,000	PulteGroup Inc 7.875% 15/6/2032	4,219,144	0.04
USD 195,000	PDC Energy Inc 5.75% 15/5/2026	198,607	0.00	USD 1,349,000	Qorvo Inc 4.375% 15/10/2029	1,449,123	0.02
USD 2,355,000	Pennsylvania Turnpike Commission 5% 1/12/2048	2,821,608	0.03	USD 4,608,000	Qorvo Inc 5.5% 15/7/2026	4,906,691	0.05
USD 1,050,000	Pfizer Inc 2.7% 28/5/2050	1,080,586	0.01	USD 2,420,000	QUALCOMM Inc 3.25% 20/5/2050	2,705,163	0.03
USD 3,193,000	PG&E Corp 5% 1/7/2028	3,191,851	0.03	USD 898,000	Quicken Loans LLC '144A' 5.25% 15/1/2028	960,680	0.01
EUR 1,725,000	Philip Morris International Inc 2.875% 3/3/2026	2,337,699	0.02	USD 11,577,000	Quicken Loans LLC '144A' 5.75% 1/5/2025	11,917,074	0.12
USD 515,000	Pierce County School District No 10 Tacoma 1.653% 1/12/2030	523,389	0.01	USD 626,678	Race Point IX CLO Ltd 'Series 2015-9A A1AR' '144A' FRN 15/10/2030	621,835	0.01
USD 484,000	Pilgrim's Pride Corp '144A' 5.875% 30/9/2027	513,645	0.01	USD 907,735	RALI Series 2007-QH9 Trust 'Series 2007-QH9 A1' FRN 25/11/2037	815,295	0.01
USD 5,290,000	Pioneer Natural Resources Co 1.9% 15/8/2030	5,142,159	0.05	USD 1,178,913	RAMP Series 2004-RS7 Trust 'Series 2004-RS7 A2A' FRN 25/7/2034	989,489	0.01
				USD 2,720,218	RASC Series 2006-EMX9 Trust 'Series 2006-EMX9 1A4' FRN 25/11/2036	2,059,586	0.02
				USD 301,000	Realogy Group LLC / Realogy Co-Issuer Corp '144A' 9.375% 1/4/2027	313,010	0.00
				EUR 2,423,000	Refinitiv US Holdings Inc 4.5% 15/5/2026	3,057,596	0.03

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USD 9,058,000	Refinitiv US Holdings Inc '144A' 6.25% 15/5/2026	9,709,044	0.10	USD 1,407,000	RR 2 Ltd 'Series 2017-2A B' '144A' FRN 15/10/2029	1,353,213	0.01
USD 1,000,000	Regatta IX Funding Ltd 'Series 2017-1A B' '144A' FRN 17/4/2030	981,831	0.01	USD 410,000	RR 2 Ltd 'Series 2017-2A D' '144A' FRN 15/10/2029	364,983	0.00
USD 250,000	Regatta VII Funding Ltd 'Series 2016-1A BR' '144A' FRN 20/12/2028	244,060	0.00	USD 250,000	RR 3 Ltd 'Series 2018-3A A1R2' '144A' FRN 15/1/2030	246,055	0.00
USD 2,485,000	Regents of the University of California Medical Center Pooled Revenue 6.583% 15/5/2049	4,027,924	0.04	USD 2,000,000	RR 4 Ltd 'Series 2018-4A A2' '144A' FRN 15/4/2030	1,958,044	0.02
USD 888,000	Reliance Steel & Aluminum Co 1.3% 15/8/2025	890,210	0.01	USD 2,550,000	Rutgers The State University of New Jersey 3.27% 1/5/2043	2,822,429	0.03
USD 121,265	Reperforming Loan REMIC Trust 2005-R3 'Series 2005-R3 AF' '144A' FRN 25/9/2035	106,119	0.00	USD 835,000	RWJ Barnabas Health Inc 3.477% 1/7/2049	876,454	0.01
USD 1,274,613	Residential Asset Securitization Trust 2005-A5 'Series 2005-A5 A5' FRN 25/5/2035	942,964	0.01	USD 2,143,000	Sabre GLBL Inc '144A' 5.25% 15/11/2023	2,144,104	0.02
USD 113,000	Reynolds Group Issuer Inc / Reynolds Group Issuer LLC / Reynolds Group Issuer Lu '144A' 7% 15/7/2024	115,401	0.00	USD 1,114,000	Sabre GLBL Inc '144A' 5.375% 15/4/2023	1,133,389	0.01
USD 227,000	RHP Hotel Properties LP / RHP Finance Corp 4.75% 15/10/2027	208,089	0.00	USD 772,000	Sabre GLBL Inc '144A' 7.375% 1/9/2025	813,495	0.01
USD 2,200,000	Rockford Tower CLO 2017-1 Ltd 'Series 2017-1A E' '144A' FRN 15/4/2029	1,752,933	0.02	USD 1,632,000	Sabre GLBL Inc '144A' 9.25% 15/4/2025	1,812,540	0.02
USD 10,872,992	Rockford Tower CLO 2017-3 Ltd 'Series 2017-3A A' '144A' FRN 20/10/2030	10,803,190	0.11	USD 249,451	SACO I Trust 2006-9 'Series 2006-9 A1' FRN 25/8/2036	246,536	0.00
USD 3,015,000	Rockford Tower CLO 2017-3 Ltd 'Series 2017-3A E' '144A' FRN 20/10/2030	2,496,728	0.03	USD 6,125,000	Sacramento County Sanitation Districts Financing Authority FRN 1/12/2035	5,299,809	0.05
USD 1,000,000	Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A A' '144A' FRN 20/5/2031	989,391	0.01	USD 1,265,000	San Jose Redevelopment Agency Successor Agency 3.176% 1/8/2026	1,420,753	0.01
USD 1,250,000	Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A B' '144A' FRN 20/5/2031	1,234,747	0.01	USD 1,578,000	Sasol Financing USA LLC 5.875% 27/3/2024	1,570,603	0.02
USD 341,000	Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A A' '144A' FRN 20/10/2031	335,910	0.00	USD 1,127,000	Scientific Games International Inc '144A' 5% 15/10/2025	1,116,885	0.01
USD 813,000	Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A B' '144A' FRN 20/10/2031	806,640	0.01	USD 3,746,809	Seasoned Credit Risk Transfer Trust Series 2017-3 'Series 2017-3 B' '144A' 25/7/2056 (Zero Coupon)	362,614	0.00
USD 560,000	Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A E' '144A' FRN 20/10/2031	463,832	0.01	USD 5,146,106	Seasoned Credit Risk Transfer Trust Series 2017-3 'Series 2017-3 BIO' '144A' FRN 25/7/2056	639,475	0.01
USD 421,020	Romark WM-R Ltd 'Series 2018-1A A1' '144A' FRN 20/4/2031	414,286	0.00	USD 505,123	Seasoned Credit Risk Transfer Trust Series 2018-1 'Series 2018-1 BX' FRN 25/5/2057	228,907	0.00
USD 1,791,788	Rosslyn Portfolio Trust 2017-ROSS 'Series 2017-ROSS E' '144A' FRN 15/6/2033	1,713,152	0.02	USD 2,192,000	SeaWorld Parks & Entertainment Inc '144A' 8.75% 1/5/2025	2,349,550	0.02
USD 915,000	Royal Oak Hospital Finance Authority 5% 1/9/2039	1,015,915	0.01	USD 750,000	SeaWorld Parks & Entertainment Inc '144A' 9.5% 1/8/2025	795,938	0.01
USD 9,000,000	RR 10 Ltd 'Series 2020-10A A1FL' '144A' FRN 15/7/2033	8,955,000	0.09	USD 327,371	Security National Mortgage Loan Trust 2007-1 'Series 2007-1A 2A' '144A' FRN 25/4/2037	325,446	0.00
USD 4,000,000	RR 10 Ltd 'Series 2020-10A A2B' '144A' FRN 15/7/2033	4,012,573	0.04	USD 7,110,000	Select Medical Corp '144A' 6.25% 15/8/2026	7,609,762	0.08
USD 1,110,000	RR 10 Ltd 'Series 2020-10A C' '144A' FRN 15/7/2033	1,117,533	0.01	USD 21,844	Seneca Park CLO Ltd 2014-1 'Series 2014-1A AR' '144A' FRN 17/7/2026	21,845	0.00
USD 1,375,000	RR 11 Ltd 'Series 2020-11A A2' '144A' FRN 15/10/2031	1,375,000	0.01	USD 1,500,000	Seneca Park CLO Ltd 2014-1 'Series 2014-1A CR' '144A' FRN 17/7/2026	1,475,213	0.02
USD 550,000	RR 2 Ltd 'Series 2017-2A A2' '144A' FRN 15/10/2029	541,048	0.01	USD 1,490,000	Seneca Park CLO Ltd 2014-1 'Series 2014-1A D' '144A' FRN 17/7/2026	1,491,715	0.02
				USD 250,000	Seneca Park CLO Ltd 2014-1 'Series 2014-1A SUB' '144A' FRN 17/7/2026	4,600	0.00
				USD 493,000	Sensata Technologies Inc '144A' 3.75% 15/2/2031	499,163	0.01

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USD 4,604,000	Service Properties Trust 4.5% 15/6/2023	4,543,573	0.05	USD 4,523,000	SLM Private Education Loan Trust 2014-A 'Series 2014-A B' '144A' 3.5% 15/11/2044	4,594,833	0.05
USD 2,001,000	Service Properties Trust 5% 15/8/2022	2,011,005	0.02	USD 3,817,000	SM Energy Co 1.5% 1/7/2021	3,610,790	0.04
USD 739,000	Service Properties Trust 7.5% 15/9/2025	803,993	0.01	USD 1,525,000	SM Energy Co 6.125% 15/11/2022	1,179,610	0.01
USD 949,000	SES GLOBAL Americas Holdings GP '144A' 5.3% 25/3/2044	986,808	0.01	USD 2,334,000	SM Energy Co '144A' 10% 15/1/2025*	2,310,660	0.02
USD 5,337,090	Sesac Finance LLC 'Series 2019-1 A2' '144A' 5.216% 25/7/2049	5,632,245	0.06	USD 6,689,000	SMB Private Education Loan Trust 2015-B 'Series 2015-B B' '144A' 3.5% 17/12/2040	6,875,456	0.07
USD 1,357,719	SG Mortgage Securities Trust 2006-FRE2 Series 2006- FRE2 A2C' FRN 25/7/2036	435,678	0.00	USD 1,910,000	SMB Private Education Loan Trust 2015-C 'Series 2015-C B' '144A' 3.5% 15/9/2043	2,001,969	0.02
USD 3,103,015	Shackleton 2013-III CLO Ltd 'Series 2013-3A AR' '144A' FRN 15/7/2030	3,068,004	0.03	USD 1,800,000	SMB Private Education Loan Trust 2020-A 'Series 2020-A B' '144A' 3% 15/8/2045	1,820,905	0.02
USD 1,000,000	Shackleton 2019-XV CLO Ltd 'Series 2019-15A B' '144A' FRN 15/1/2030	996,139	0.01	USD 4,690,000	SMB Private Education Loan Trust 2020-B 'Series 2020-BA B' '144A' 2.76% 15/7/2053	4,650,145	0.05
USD 2,631,000	Sherwin-Williams Co/The 2.3% 15/5/2030	2,728,419	0.03	USD 3,410,000	SMB Private Education Loan Trust 2020-PT-A 'Series 2020-PTA B' '144A' 2.5% 15/9/2054	3,427,442	0.04
EUR 1,393,000	Silgan Holdings Inc 2.25% 1/6/2028	1,653,755	0.02	USD 1,390,000	Sound Point CLO XI Ltd 'Series 2016-1A CR' '144A' FRN 20/7/2028	1,351,689	0.01
EUR 1,400,000	Silgan Holdings Inc 3.25% 15/3/2025	1,701,405	0.02	USD 440,000	Sound Point Clo XIV Ltd 'Series 2016-3A C' '144A' FRN 23/1/2029	435,792	0.00
USD 3,750,000	Silver Creek CLO Ltd 'Series 2014-1A AR' '144A' FRN 20/7/2030	3,714,149	0.04	USD 3,350,000	Sound Point Clo XV Ltd 'Series 2017-1A C' '144A' FRN 23/1/2029	3,330,823	0.03
USD 750,000	Silver Creek CLO Ltd 'Series 2014-1A DR' '144A' FRN 20/7/2030	722,578	0.01	USD 36,825	Soundview Home Loan Trust 2004-WMC1 'Series 2004- WMC1 M2' FRN 25/1/2035	34,812	0.00
USD 350,000	Sirius XM Radio Inc '144A' 4.125% 1/7/2030	368,812	0.00	USD 2,839,000	South Carolina Public Service Authority 2.388% 1/12/2023	2,942,822	0.03
USD 5,308,000	Sirius XM Radio Inc '144A' 4.625% 15/7/2024	5,531,931	0.06	USD 1,620,000	South Carolina Public Service Authority 3.722% 1/12/2023	1,755,432	0.02
USD 3,018,000	Sirius XM Radio Inc '144A' 5% 1/8/2027	3,206,700	0.03	USD 3,404,000	South Carolina Public Service Authority 6.454% 1/1/2050	5,385,724	0.06
USD 572,000	Sirius XM Radio Inc '144A' 5.375% 15/7/2026	602,199	0.01	USD 545,000	Spartanburg County School District No 7 5% 1/3/2048	685,130	0.01
USD 2,992,000	Sirius XM Radio Inc '144A' 5.5% 1/7/2029	3,298,889	0.03	USD 5,341,544	Springleaf Funding Trust 2017- A 'Series 2017-AA A' '144A' 2.68% 15/7/2030	5,350,383	0.06
USD 583,000	Six Flags Entertainment Corp '144A' 4.875% 31/7/2024	566,460	0.01	USD 1,794,000	Sprint Communications Inc 6% 15/11/2022	1,951,424	0.02
USD 3,072,000	SLM Private Credit Student Loan Trust 2004-B 'Series 2004-B A4' FRN 15/9/2033	2,870,182	0.03	USD 4,558,000	Sprint Corp 7.125% 15/6/2024	5,286,551	0.05
USD 11,422,000	SLM Private Credit Student Loan Trust 2005-A 'Series 2005-A A4' FRN 15/12/2038	10,920,560	0.11	USD 3,216,000	Sprint Corp 7.25% 15/9/2021	3,400,727	0.04
USD 9,616,679	SLM Private Credit Student Loan Trust 2005-B 'Series 2005-B A4' FRN 15/6/2039	9,095,870	0.09	USD 2,135,000	Sprint Corp 7.625% 15/2/2025	2,560,666	0.03
USD 3,314,422	SLM Private Credit Student Loan Trust 2005-B 'Series 2005-B B' FRN 15/6/2039	3,259,072	0.03	USD 5,938,000	Sprint Corp 7.875% 15/9/2023	6,928,904	0.07
USD 9,659,052	SLM Private Credit Student Loan Trust 2006-A 'Series 2006-A A5' FRN 15/6/2039	9,128,309	0.09	USD 722,500	Sprint Spectrum Co LLC / Sprint Spectrum Co III LLC '144A' 3.36% 20/9/2021	732,084	0.01
USD 10,688,695	SLM Private Credit Student Loan Trust 2006-B 'Series 2006-B A5' FRN 15/12/2039	9,950,248	0.10	EUR 734,000	Standard Industries Inc/NJ 2.25% 21/11/2026	867,646	0.01
USD 5,634,566	SLM Private Credit Student Loan Trust 2007-A 'Series 2007-A A4A' FRN 16/12/2041	5,381,739	0.06	USD 1,604,000	Standard Industries Inc/NJ '144A' 4.75% 15/1/2028	1,700,240	0.02
USD 7,843,000	SLM Private Education Loan Trust 2010-C 'Series 2010-C A5' '144A' FRN 15/10/2041	8,526,163	0.09	USD 447,000	Standard Industries Inc/NJ '144A' 5% 15/2/2027	468,284	0.01
				USD 9,686,000	Standard Industries Inc/NJ '144A' 6% 15/10/2025	10,056,974	0.10
				USD 2,605,000	Staples Inc '144A' 7.5% 15/4/2026	2,320,612	0.02
				USD 2,420,000	Starbucks Corp 3.5% 15/11/2050	2,545,698	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 4,010,000	State of California 2.65% 1/4/2026	4,407,972	0.05	USD 874,000	Sunoco LP / Sunoco Finance Corp 5.5% 15/2/2026	903,664	0.01
USD 2,285,000	State of California 7.3% 1/10/2039	3,787,627	0.04	USD 3,011,000	Sunoco LP / Sunoco Finance Corp 5.875% 15/3/2028	3,164,742	0.03
USD 630,000	State of California 7.35% 1/11/2039	1,057,968	0.01	USD 537,000	Sunoco LP / Sunoco Finance Corp 6% 15/4/2027	566,417	0.01
USD 1,500,000	State of California 7.5% 1/4/2034	2,504,752	0.03	USD 7,384,000	Sutter Health 3.695% 15/8/2028	8,333,971	0.09
USD 1,300,000	State of California 7.55% 1/4/2039	2,308,657	0.02	EUR 750,000	Sutton Park CLO 1X Ltd FRN 15/11/2031	876,840	0.01
USD 1,650,000	State of California Department of Water Resources 1.16% 1/12/2027	1,677,340	0.02	USD 300,000	Symphony CLO XVIII Ltd 'Series 2016-18A B' '144A' FRN 23/1/2028	297,309	0.00
USD 760,000	State of Connecticut 3.31% 15/1/2026	847,187	0.01	USD 250,000	Symphony CLO XVIII Ltd 'Series 2016-18A D' '144A' FRN 23/1/2028	235,456	0.00
USD 475,000	State of Connecticut 5.85% 15/3/2032	657,576	0.01	USD 4,023,000	Talen Energy Supply LLC 6.5% 1/6/2025	2,815,678	0.03
USD 200,000	State of Hawaii 1.695% 1/8/2032	202,010	0.00	USD 12,509,000	Talen Energy Supply LLC '144A' 7.25% 15/5/2027	12,842,865	0.13
USD 4,225,000	State of Minnesota 5% 1/8/2036	5,448,518	0.06	USD 2,966,000	Talen Energy Supply LLC '144A' 10.5% 15/1/2026	2,388,831	0.02
USD 75,000	State of Mississippi 1.632% 1/11/2031	76,368	0.00	USD 4,312,933	Talos Production LLC / Talos Production Finance Inc 11% 3/4/2022	4,011,028	0.04
USD 230,000	State of Mississippi 1.732% 1/11/2032	234,344	0.00	USD 255,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5% 15/1/2028	261,797	0.00
USD 3,080,000	State of New York 2.8% 15/2/2032	3,387,415	0.04	USD 426,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.125% 1/2/2025	436,388	0.00
USD 3,095,000	State of Oregon 5.892% 1/6/2027	3,919,276	0.04	USD 297,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.375% 1/2/2027	307,340	0.00
USD 2,290,000	State of Washington 5% 1/8/2040	2,737,500	0.03	USD 340,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp '144A' 5.5% 1/3/2030	357,320	0.00
USD 330,000	Steele Creek Clo 2017-1 Ltd 'Series 2017-1A A' '144A' FRN 15/10/2030	324,521	0.00	USD 4,085,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.875% 15/4/2026	4,327,098	0.04
USD 367,000	Stericycle Inc '144A' 5.375% 15/7/2024	384,433	0.00	USD 870,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 6.5% 15/7/2027	945,255	0.01
USD 410,000	Strata CLO I Ltd FRN 15/1/2031	337,083	0.00	USD 146,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 6.75% 15/3/2024	149,097	0.00
USD 2,213,000	Strata CLO I Ltd FRN 15/1/2118	993,042	0.01	USD 463,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 6.875% 15/1/2029	511,326	0.01
USD 575,000	Stratus CLO 2020-2 Ltd 'Series 2020-2A D' '144A' FRN 15/10/2028	575,000	0.01	USD 4,898,000	Taylor Morrison Communities Inc '144A' 5.875% 15/6/2027	5,517,842	0.06
USD 1,324,484	Structured Adjustable Rate Mortgage Loan Trust 'Series 2006-3 4A' FRN 25/4/2036	1,128,642	0.01	USD 3,820,000	TEGNA Inc '144A' 4.625% 15/3/2028	3,858,200	0.04
USD 1,531,104	Structured Asset Mortgage Investments II Trust 2006- AR2 'Series 2006-AR2 A1' FRN 25/2/2036	1,339,411	0.01	USD 357,000	TEGNA Inc '144A' 5% 15/9/2029	358,228	0.00
USD 480,282	Structured Asset Mortgage Investments II Trust 2006- AR5 'Series 2006-AR5 2A1' FRN 25/5/2046	385,414	0.00	USD 281,000	Teleflex Inc 4.625% 15/11/2027	299,564	0.00
USD 10,966,876	Structured Asset Securities Corp Mortgage Loan Trust Series 2006-RF3 'Series 2006-RF3 1A2' '144A' 6% 25/10/2036	7,337,337	0.08	USD 534,000	Tempur Sealy International Inc 5.5% 15/6/2026	560,441	0.01
EUR 1,560,000	Stryker Corp 0.25% 3/12/2024	1,862,538	0.02	USD 1,053,000	Tenet Healthcare Corp 4.625% 15/7/2024	1,078,251	0.01
EUR 2,483,000	Stryker Corp 1% 3/12/2031	2,997,485	0.03	USD 5,189,000	Tenet Healthcare Corp '144A' 4.625% 1/9/2024	5,359,926	0.06
USD 68,173	Sudbury Mill CLO Ltd 'Series 2013-1A A1R' '144A' FRN 17/1/2026	67,995	0.00	USD 255,000	Tenet Healthcare Corp '144A' 4.625% 15/6/2028	264,517	0.00
USD 40,904	Sudbury Mill CLO Ltd 'Series 2013-1A A2R' '144A' FRN 17/1/2026	40,730	0.00	USD 7,551,000	Tenet Healthcare Corp '144A' 4.875% 1/1/2026	7,879,922	0.08
USD 760,000	Sumter Landing Community Development District 4.172% 1/10/2047	861,737	0.01	USD 1,610,000	Tenet Healthcare Corp 5.125% 1/5/2025	1,656,288	0.02
USD 557,000	Sunoco LP / Sunoco Finance Corp 4.875% 15/1/2023	566,722	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 487,000	Tenet Healthcare Corp '144A' 5.125% 1/11/2027	513,785	0.01	USD 2,783,000	Toll Brothers Finance Corp 4.875% 15/3/2027	3,134,883	0.03
USD 1,740,000	Tenet Healthcare Corp '144A' 6.25% 1/2/2027	1,833,777	0.02	USD 1,840,000	Treman Park CLO Ltd FRN 20/10/2028	1,717,192	0.02
USD 820,000	Tennessee Housing Development Agency 3.75% 1/7/2038	904,952	0.01	USD 250,000	TRESTLES CLO 2017-1 Ltd 'Series 2017-1A A1A' '144A' FRN 25/7/2029	249,922	0.00
USD 395,000	Tennessee Housing Development Agency 3.85% 1/7/2043	429,711	0.00	USD 2,173,000	TRESTLES CLO 2017-1 Ltd 'Series 2017-1A B' '144A' FRN 25/7/2029	2,167,649	0.02
USD 310,000	Tennessee Housing Development Agency 3.95% 1/1/2049	335,113	0.00	USD 750,000	TRESTLES CLO 2017-1 Ltd 'Series 2017-1A C' '144A' FRN 25/7/2029	735,772	0.01
USD 652,000	Terex Corp '144A' 5.625% 1/2/2025	663,736	0.01	USD 351,000	TRESTLES CLO II Ltd 'Series 2018-2A A2' '144A' FRN 25/7/2031	344,787	0.00
USD 1,700,000	Texas A&M University 2.836% 15/5/2027	1,896,460	0.02	USD 390,000	TRESTLES CLO II Ltd 'Series 2018-2A D' '144A' FRN 25/7/2031	345,729	0.00
USD 585,000	Texas Municipal Gas Acquisition and Supply Corp 1 6.25% 15/12/2026	692,523	0.01	USD 3,195,000	TRI Pointe Group Inc 5.25% 1/6/2027	3,449,003	0.04
USD 1,125,000	Texas Transportation Commission 5% 1/4/2032	1,534,449	0.02	USD 167,000	TRI Pointe Group Inc 5.7% 15/6/2028	184,953	0.00
USD 592,866	Thacher Park CLO Ltd 'Series 2014-1A AAR' '144A' FRN 20/10/2026	591,890	0.01	USD 11,930,000	Triaxx Prime CDO 2006-1 Ltd 'Series 2006-1A A2' '144A' FRN 3/3/2039	714,762	0.01
USD 1,000,000	Thacher Park CLO Ltd 'Series 2014-1A CR' '144A' FRN 20/10/2026	987,849	0.01	USD 850,000	Tricon American Homes 2018-SFR1 Trust 'Series 2018-SFR1 E' '144A' 4.564% 17/5/2037	903,288	0.01
USD 1,410,000	Thacher Park CLO Ltd 'Series 2014-1A D1R' '144A' FRN 20/10/2026	1,342,014	0.01	USD 580,000	Tricon American Homes 2018-SFR1 Trust 'Series 2018-SFR1 F' '144A' 4.96% 17/5/2037	615,513	0.01
EUR 1,200,000	Thermo Fisher Scientific Inc 1.875% 1/10/2049	1,466,781	0.02	USD 1,910,000	Tri-County Metropolitan Transportation District of Oregon 5% 1/9/2043	2,352,585	0.02
EUR 1,809,000	Thermo Fisher Scientific Inc 2% 15/4/2025	2,343,779	0.02	USD 56,781	Trinitas CLO II Ltd 'Series 2014-2A A1R' '144A' FRN 15/7/2026	56,740	0.00
USD 349,757	Thornburg Mortgage Securities Trust 2007-3 'Series 2007-3 4A1' FRN 25/6/2047	326,972	0.00	USD 118,360	UAL 2007-1 Pass Through Trust 6.636% 2/7/2022	108,339	0.00
USD 250,000	TIAA CLO II Ltd 'Series 2017-1A A' '144A' FRN 20/4/2029	249,984	0.00	EUR 1,737,000	UGI International LLC 3.25% 1/11/2025	2,123,470	0.02
USD 263,000	Tiaa Clo III Ltd 'Series 2017-2A A' '144A' FRN 16/1/2031	260,824	0.00	USD 195,000	Under Armour Inc 3.25% 15/6/2026	181,837	0.00
USD 750,000	Tiaa Clo III Ltd 'Series 2017-2A B' '144A' FRN 16/1/2031	734,677	0.01	USD 1,541,100	United Airlines 2013-1 Class B Pass Through Trust 5.375% 15/8/2021	1,478,484	0.02
USD 2,750,000	TICP CLO IX Ltd 'Series 2017-9A A' '144A' FRN 20/1/2031	2,743,244	0.03	USD 1,309,000	United Airlines 2019-2 Class B Pass Through Trust 3.5% 1/5/2028	946,966	0.01
USD 500,000	TICP CLO V 2016-1 Ltd 'Series 2016-5A ER' '144A' FRN 17/7/2031	444,826	0.00	USD 2,468,000	United Rentals North America Inc 3.875% 15/11/2027	2,575,975	0.03
USD 500,000	TICP CLO XI Ltd 'Series 2018-11A A' '144A' FRN 20/10/2031	494,109	0.01	USD 667,000	United Rentals North America Inc 4.625% 15/10/2025	683,258	0.01
USD 750,000	TICP CLO XII Ltd 'Series 2018-12A A' '144A' FRN 15/1/2031	742,002	0.01	USD 3,342,000	United Rentals North America Inc 4.875% 15/1/2028	3,538,342	0.04
USD 115,000	T-Mobile USA Inc '144A' 3.75% 15/4/2027	129,643	0.00	USD 243,000	United Rentals North America Inc 5.25% 15/1/2030	270,186	0.00
USD 10,853,000	T-Mobile USA Inc '144A' 3.875% 15/4/2030	12,445,352	0.13	USD 1,493,000	United Rentals North America Inc 5.5% 15/5/2027	1,600,309	0.02
USD 1,765,000	T-Mobile USA Inc '144A' 4.5% 15/4/2050	2,146,011	0.02	USD 1,493,000	United Rentals North America Inc 5.875% 15/9/2026	1,590,247	0.02
USD 3,495,000	Tobacco Settlement Finance Authority 7.467% 1/6/2047	3,690,021	0.04	USD 48,520,600	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	52,168,324	0.54
USD 3,500,000	Tobacco Settlement Financing Corp/VA 6.706% 1/6/2046	3,625,352	0.04	USD 62,008,200	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2025	66,507,164	0.68
USD 3,267,000	Toll Brothers Finance Corp 3.8% 1/11/2029	3,473,572	0.04				
USD 3,924,000	Toll Brothers Finance Corp 4.375% 15/4/2023	4,154,123	0.04				
USD 1,239,000	Toll Brothers Finance Corp 4.875% 15/11/2025	1,373,611	0.01				

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USD 54,396,600	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	60,783,883	0.62	USD 310,000	Velocity Commercial Capital Loan Trust 2016-2 'Series 2016-2 M4' FRN 25/10/2046	314,609	0.00
USD 277,210,600	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	303,267,749	3.11	USD 330,000	Velocity Commercial Capital Loan Trust 2017-1 'Series 2017-1 M2' '144A' FRN 25/5/2047	327,968	0.00
USD 56,341,300	United States Treasury Inflation Indexed Bonds 0.625% 15/4/2023*	61,561,018	0.63	USD 330,000	Velocity Commercial Capital Loan Trust 2017-1 'Series 2017-1 M3' '144A' FRN 25/5/2047	324,694	0.00
USD 52,705,000	United States Treasury Note/ Bond 0.625% 15/5/2030*	52,289,125	0.54	USD 1,683,933	Velocity Commercial Capital Loan Trust 2017-2 'Series 2017-2 M3' '144A' FRN 25/11/2047	1,554,093	0.02
USD 48,700,600	United States Treasury Note/ Bond 0.625% 15/8/2030	48,247,836	0.50	USD 280,756	Velocity Commercial Capital Loan Trust 2017-2 'Series 2017-2 M4' '144A' FRN 25/11/2047	238,698	0.00
USD 15,484,500	United States Treasury Note/ Bond 1.125% 15/5/2040†	15,168,761	0.16	USD 306,975	Velocity Commercial Capital Loan Trust 2018-1 'Series 2018-1 M2' '144A' 4.26% 25/4/2048	314,765	0.00
USD 143,414,600	United States Treasury Note/ Bond 1.5% 31/8/2021*	145,366,943	1.49	USD 2,214,000	Verizon Communications Inc 4% 22/3/2050*	2,757,634	0.03
USD 95,418,900	United States Treasury Note/ Bond 1.5% 30/9/2021*	96,825,957	0.99	USD 2,612,000	Vertical US Newco Inc '144A' 5.25% 15/7/2027	2,723,010	0.03
USD 39,031,800	United States Treasury Note/ Bond 1.625% 15/8/2029*	42,349,503	0.43	USD 1,254,000	Vibrant Clo VII Ltd 'Series 2017-7A A1' '144A' FRN 15/9/2030	1,245,794	0.01
USD 43,511,000	United States Treasury Note/ Bond 1.75% 15/11/2029*	47,749,923	0.49	USD 14,479,000	VICI Properties LP / VICI Note Co Inc '144A' 3.5% 15/2/2025	14,493,407	0.15
USD 10,043,200	United States Treasury Note/ Bond 2.25% 15/8/2049†	11,847,837	0.12	USD 2,582,000	VICI Properties LP / VICI Note Co Inc '144A' 3.75% 15/2/2027	2,577,559	0.03
USD 31,898,500	United States Treasury Note/ Bond 2.375% 15/5/2029*	36,606,021	0.38	USD 3,086,000	VICI Properties LP / VICI Note Co Inc '144A' 4.125% 15/8/2030	3,093,715	0.03
USD 14,761,300	United States Treasury Note/ Bond 2.375% 15/11/2049†	17,881,931	0.18	USD 7,943,000	VICI Properties LP / VICI Note Co Inc '144A' 4.25% 1/12/2026	8,134,228	0.08
USD 567,700	United States Treasury Note/ Bond 3% 15/8/2048	767,637	0.01	USD 4,650,000	VICI Properties LP / VICI Note Co Inc '144A' 4.625% 1/12/2029	4,864,039	0.05
USD 1,174,000	UnitedHealth Group Inc 2.9% 15/5/2050	1,234,615	0.01	USD 2,420,000	Virginia College Building Authority 1.965% 1/2/2032	2,453,565	0.03
USD 6,370,000	University of California 3.349% 1/7/2029	7,386,461	0.08	USD 13,491,000	Vistra Operations Co LLC '144A' 3.55% 15/7/2024	14,286,293	0.15
USD 975,000	University of California 4.601% 15/5/2031	1,194,239	0.01	USD 5,190,000	Vistra Operations Co LLC '144A' 5% 31/7/2027	5,528,803	0.06
USD 1,095,000	University of California 5.77% 15/5/2043	1,602,927	0.02	USD 2,099,000	Vistra Operations Co LLC '144A' 5.5% 1/9/2026	2,201,326	0.02
USD 2,385,000	University of Michigan 5% 1/4/2047	2,899,051	0.03	USD 1,223,000	Vistra Operations Co LLC '144A' 5.625% 15/2/2027	1,295,108	0.01
USD 164,000	University of Southern California 3.028% 1/10/2039	181,184	0.00	USD 450,000	VNDO 2013-PENN Mortgage Trust 'Series 2013-PENN D' '144A' FRN 13/12/2029	446,478	0.00
USD 1,980,000	University of Vermont and State Agricultural College 5% 1/10/2043	2,347,043	0.02	USD 880,000	Volkswagen Group of America Finance LLC '144A' 3.35% 13/5/2025	967,664	0.01
USD 2,290,000	University of Virginia 2.256% 1/9/2050	2,298,187	0.02	USD 1,855,000	Voya CLO 2013-2 Ltd 'Series 2013-2A A1R' '144A' FRN 25/4/2031	1,833,663	0.02
USD 810,000	US 2018-USDC 'Series 2018-USDC E' '144A' FRN 13/5/2038	657,731	0.01	USD 270,000	Voya CLO 2014-3 Ltd 'Series 2014-3A CR' '144A' FRN 25/7/2026	237,072	0.00
USD 1,300,000	US 2018-USDC 'Series 2018-USDC F' '144A' FRN 13/5/2038	970,697	0.01	USD 750,000	Voya CLO 2015-2 Ltd 'Series 2015-2A BR' '144A' FRN 23/7/2027	735,586	0.01
USD 1,920,592	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/11/2025	1,589,696	0.02	USD 665,000	Voya CLO 2017-3 Ltd 'Series 2017-3A A1A' '144A' FRN 20/7/2030	665,431	0.01
USD 624,181	US Airways 2013-1 Class B Pass Through Trust 5.375% 15/11/2021	503,088	0.01				
EUR 1,685,000	US Bancorp 0.85% 7/6/2024	2,064,965	0.02				
USD 340,000	US Concrete Inc 6.375% 1/6/2024	352,107	0.00				
USD 170,000	Velocity Commercial Capital Loan Trust 2016-2 'Series 2016-2 M2' FRN 25/10/2046	170,546	0.00				
USD 710,000	Velocity Commercial Capital Loan Trust 2016-2 'Series 2016-2 M3' FRN 25/10/2046	715,463	0.01				

* 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 3,500,000	Voya Clo 2017-4 Ltd 'Series 2017-4A A1' '144A' FRN 15/10/2030	3,492,221	0.04	USD 572,513	Wells Fargo Commercial Mortgage Trust 2015-NXS4 'Series 2015-NXS4 B' FRN 15/12/2048	604,615	0.01
EUR 422,000	Voya Euro CLO I DAC FRN 15/10/2030	341,190	0.00	USD 458,011	Wells Fargo Commercial Mortgage Trust 2015-P2 'Series 2015-P2 D' '144A' 3.241% 15/12/2048	357,036	0.00
USD 15,861,624	Voyager OPTONE Delaware Trust 'Series 2009-1 SAA7' '144A' FRN 25/2/2038	5,636,467	0.06	USD 2,633,561	Wells Fargo Commercial Mortgage Trust 2016-BNK1 'Series 2016-BNK1 XD' '144A' FRN 15/8/2049	164,387	0.00
USD 1,701,567	Wachovia Asset Securitization Issuance II LLC 2007-HE2 Trust 'Series 2007-HE2A A' '144A' FRN 25/7/2037	1,523,561	0.02	USD 448,469	Wells Fargo Commercial Mortgage Trust 2016-NXS5 'Series 2016-NXS5 B' FRN 15/1/2059	507,027	0.01
USD 7,595,410	WalMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 'Series 2006-AR3 A1B' FRN 25/2/2046	6,948,707	0.07	USD 949,418	Wells Fargo Commercial Mortgage Trust 2016-NXS5 'Series 2016-NXS5 C' FRN 15/1/2059	1,027,175	0.01
USD 576,126	WalMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 'Series 2007-OA5 1A' FRN 25/6/2047	528,942	0.01	USD 1,770,974	Wells Fargo Commercial Mortgage Trust 2017-C39 'Series 2017-C39 D' '144A' FRN 15/9/2050	1,422,948	0.01
USD 955,611	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 'Series 2006-1 4CB' 6.5% 25/2/2036	833,062	0.01	USD 1,851,126	Wells Fargo Commercial Mortgage Trust 2017-C39 'Series 2017-C39 C' 4.118% 15/9/2050	1,870,685	0.02
USD 4,926,106	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 'Series 2006-4 1A1' 6% 25/4/2036	4,942,124	0.05	USD 1,431,283	Wells Fargo Commercial Mortgage Trust 2017-C41 'Series 2017-C41 C' FRN 15/11/2050	1,308,548	0.01
USD 317,523	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust (Step-up coupon) 'Series 2006-4 3A5' 6.35% 25/5/2036	296,780	0.00	USD 1,356,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 'Series 2017-HSDB A' '144A' FRN 13/12/2031	1,307,084	0.01
USD 1,389,032	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust (Step-up coupon) 'Series 2006-4 3A1' 6.5% 25/5/2036	1,298,134	0.01	USD 1,420,000	Wells Fargo Commercial Mortgage Trust 2018-1745 'Series 2018-1745 A' '144A' FRN 15/6/2036	1,582,660	0.02
USD 4,659,961	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust (Step-up coupon) 'Series 2006-9 A7' 4.568% 25/10/2036	2,037,958	0.02	USD 697,273	Wells Fargo Commercial Mortgage Trust 2018-BX1 'Series 2018-BX1 E' '144A' FRN 15/12/2036	663,211	0.01
USD 4,464,664	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 'Series 2006-HE4 2A2' FRN 25/9/2036	2,044,777	0.02	USD 316,791	Wells Fargo Commercial Mortgage Trust 2018-C44 'Series 2018-C44 D' '144A' 3% 15/5/2051	251,996	0.00
USD 3,491,503	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 'Series 2006-HE5 1A' FRN 25/10/2036	2,860,414	0.03	USD 467,552	Wells Fargo Commercial Mortgage Trust 2018-C45 'Series 2018-C45 C' 4.727% 15/6/2051	442,633	0.00
USD 2,355,000	Waste Management Inc 3.15% 15/11/2027	2,620,296	0.03	USD 410,000	WESCO Distribution Inc 5.375% 15/12/2021	411,958	0.00
USD 3,208,000	Weekley Homes LLC / Weekley Finance Corp 6% 1/2/2023	3,211,673	0.03	USD 650,000	WESCO Distribution Inc '144A' 7.125% 15/6/2025	718,396	0.01
USD 1,738,000	Weekley Homes LLC / Weekley Finance Corp 6.625% 15/8/2025	1,796,475	0.02	USD 1,119,000	Wesleyan University 4.781% 1/7/2116	1,402,289	0.01
USD 9,789,000	Wells Fargo & Co FRN 30/4/2041	10,286,204	0.11	USD 320,000	West CLO 2013-1 Ltd 'Series 2013-1A C' '144A' FRN 7/11/2025	307,223	0.00
USD 1,268,117	Wells Fargo Commercial Mortgage Trust 2015-C27 'Series 2015-C27 C' 3.894% 15/2/2048	1,165,073	0.01	USD 5,680,000	Western Digital Corp 1.5% 1/2/2024	5,537,307	0.06
				USD 1,625,000	Western Digital Corp 4.75% 15/2/2026	1,761,094	0.02
				USD 1,929,000	Western Midstream Operating LP FRN 13/1/2023	1,833,188	0.02
				USD 343,508	WFRBS Commercial Mortgage Trust 2012-C8 'Series 2012-C8 C' FRN 15/8/2045	343,268	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 496,178	WFRBS Commercial Mortgage Trust 2014-C24 'Series 2014-C24 B' FRN 15/11/2047	472,204	0.01	USD 4,483,954	Uruguay Uruguay Government International Bond 4.375% 27/10/2027	5,221,004	0.06
USD 250,000	William Carter Co/The '144A' 5.5% 15/5/2025	267,656	0.00	USD 169,793	Uruguay Government International Bond 4.975% 20/4/2055	233,572	0.00
USD 285,000	William Carter Co/The '144A' 5.625% 15/3/2027	303,868	0.00			5,454,576	0.06
USD 2,522,000	William Lyon Homes Inc 6% 1/9/2023	2,590,573	0.03		Vietnam No Va Land Investment Group Corp 5.5% 27/4/2023	4,497,378	0.05
USD 512,000	William Lyon Homes Inc '144A' 6.625% 15/7/2027	555,361	0.01			8,612,259,935	88.36
EUR 1,355,000	WMG Acquisition Corp 3.625% 15/10/2026	1,680,719	0.02		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	8,820,685,417	90.50
USD 225,000	WPX Energy Inc 5.25% 15/9/2024	230,340	0.00		その他の譲渡可能な有価証券		
USD 278,000	WPX Energy Inc 5.875% 15/6/2028	283,218	0.00		BONDS		
USD 398,000	WPX Energy Inc 8.25% 1/8/2023	448,011	0.00		Bermuda Digicel Group Two Ltd 9.125% 1/4/2024	-	0.00
USD 540,000	Wyndham Destinations Inc '144A' 6.625% 31/7/2026	576,450	0.01		United States ACE Securities Corp Home Equity Loan Trust Series '2003-MH1 B2' '144A' 15/8/2030 (Zero Coupon)**	990,209	0.01
USD 772,000	Wyndham Hotels & Resorts Inc '144A' 5.375% 15/4/2026	804,328	0.01		American Airlines Pass Through Certificate 3.5% 15/12/2027**	10,823,950	0.11
USD 850,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp '144A' 5.25% 15/5/2027	827,666	0.01		American Airlines Pass Through Certificate 4% 15/12/2025**	1,760,275	0.02
USD 1,702,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp '144A' 5.5% 1/3/2025	1,679,661	0.02		American Airlines Pass Through Certificate '2019-1C' 4% 15/6/2022**	8,872,506	0.09
USD 3,771,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 5.125% 1/10/2029	3,672,011	0.04		Lehman Brothers Holdings Inc 31/12/2049 (Zero Coupon)**	11	0.00
USD 2,856,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 7.75% 15/4/2025	2,991,560	0.03		Lehman Brothers Special Finance 31/12/2049 (Zero Coupon)**	-	0.00
USD 739,000	Xerox Corp 4.07% 17/3/2022	754,530	0.01		Sun Country 4.7% 15/12/2025**	1,211,824	0.01
USD 735,000	Xerox Corp 4.5% 15/5/2021	751,181	0.01		Sun Country 7% 15/12/2023**	1,198,800	0.01
USD 4,600,000	Xerox Holdings Corp '144A' 5% 15/8/2025	4,666,125	0.05		Washington Mutual Bank Escrow (Defaulted) 4/2/2018 (Zero Coupon)	-	0.00
USD 1,750,000	Xerox Holdings Corp '144A' 5.5% 15/8/2028	1,798,125	0.02		Washington Mutual Bank Escrow (Defaulted) 1/5/2018 (Zero Coupon)	-	0.00
USD 128,000	XPO Logistics Inc '144A' 6.125% 1/9/2023	130,480	0.00		Washington Mutual Bank Escrow (Defaulted) 16/6/2018 (Zero Coupon)	-	0.00
USD 576,000	XPO Logistics Inc '144A' 6.75% 15/8/2024	613,930	0.01		Washington Mutual Bank Escrow (Defaulted) 16/6/2018 (Zero Coupon)	-	0.00
USD 2,755,000	Yale University 1.482% 15/4/2030	2,800,009	0.03		Washington Mutual Bank Escrow (Defaulted) 16/6/2018 (Zero Coupon)	-	0.00
USD 1,000,000	York CLO 1 Ltd 'Series 2014-1A BRR' '144A' FRN 22/10/2029	988,614	0.01		Washington Mutual Bank Escrow (Defaulted) 6/11/2018 (Zero Coupon)	-	0.00
USD 250,000	York CLO 1 Ltd 'Series 2014-1A DRR' '144A' FRN 22/10/2029	235,773	0.00			24,857,575	0.25
USD 250,000	York CLO-2 Ltd 'Series 2015-1A AR' '144A' FRN 22/1/2031	249,007	0.00		Total Bonds	24,857,575	0.25
USD 960,000	York Clo-3 Ltd 'Series 2016-1A AR' '144A' FRN 20/10/2029	948,615	0.01		Total Other Transferable Securities	24,857,575	0.25
USD 5,995,000	York Clo-3 Ltd 'Series 2016-1A BR' '144A' FRN 20/10/2029	5,922,867	0.06		Total Portfolio	8,845,542,992	90.75
USD 4,240,000	York Clo-3 Ltd 'Series 2016-1A DR' '144A' FRN 20/10/2029	4,134,093	0.04		Other Net Assets	901,396,340	9.25
USD 1,520,000	York Clo-3 Ltd 'Series 2016-1A ER' '144A' FRN 20/10/2029	1,323,417	0.01		Total Net Assets (USD)	9,746,939,332	100.00
USD 730,000	York Clo-3 Ltd 'Series 2016-1A FR' '144A' FRN 20/10/2029	518,873	0.01				
USD 3,180,000	York Clo-3 Ltd 'Series 2016-1A SUB' '144A' FRN 20/10/2029	1,410,518	0.01				
USD 2,010,000	York Clo-4 Ltd 'Series 2016-2A SUB' '144A' FRN 20/4/2032	1,286,884	0.01				
USD 465,000	Yum! Brands Inc '144A' 4.75% 15/1/2030	511,553	0.01				
		4,807,319,245	49.32				

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

事後通告証券契約 2020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 (51,194,000)	Fannie Mae or Freddie Mac '2 9/20' 2% TBA	(52,697,821)	(0.54)
USD (22,616,000)	Fannie Mae or Freddie Mac '2.5 9/20' 2.5% TBA	(23,768,002)	(0.25)
USD (89,936,000)	Fannie Mae or Freddie Mac '3 10/20' 3% TBA	(94,719,615)	(0.97)
USD (784,600,000)	Fannie Mae or Freddie Mac '3 11/20' 3% TBA	(825,551,059)	(8.47)
USD 124,524,000	Fannie Mae or Freddie Mac '3 9/20' 3% TBA	131,343,631	1.35
USD (793,066,000)	Fannie Mae or Freddie Mac '3.5 9/20' 3.5% TBA	(836,622,652)	(8.58)
USD 544,161,000	Fannie Mae or Freddie Mac '4 10/20' 4% TBA	580,626,154	5.96
USD 229,521,000	Fannie Mae or Freddie Mac '4.5 9/20' 4.5% TBA	248,030,595	2.54
Total TBA (USD underlying exposure - USD 2,793,359,529)		(873,358,769)	(8.96)

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

先渡為替予約 2020年8月31日現在

未実現評価 益／(損)						未実現評価 益／(損)							
通貨	買予約	通貨	売予約	取引相手	期日	通貨	買予約	通貨	売予約	取引相手	期日		
BRL	158,675,474	USD	29,224,333	Citibank	2/9/2020	(237,752)	USD	11,556,450	EUR	9,710,375	Goldman Sachs	10/9/2020	(26,896)
BRL	39,893,730	USD	7,698,000	Bank of America	2/9/2020	(410,278)	USD	11,556,450	GBP	8,658,324	Citibank	10/9/2020	22,027
BRL	21,644,228	USD	3,853,000	Barclays	2/9/2020	100,933	USD	443,350,908	JPY	47,300,000,000	Bank of America	14/9/2020	(2,653,824)
BRL	5,969,880	USD	1,104,000	Goldman Sachs	2/9/2020	(13,432)	EUR	1,359,600	USD	1,624,262	ANZ	15/9/2020	(2,242)
USD	4,163,600	BRL	22,179,497	Citibank	2/9/2020	111,885	IDR	90,000,000,000	USD	6,107,950	Bank of America	15/9/2020	66,076
USD	3,788,000	BRL	20,109,432	BNP Paribas	2/9/2020	114,441	JPY	290,000,000	USD	2,716,584	Morgan Stanley	15/9/2020	17,943
USD	899,000	BRL	4,658,933	Bank of America	2/9/2020	47,914	JPY	203,000,000	USD	1,862,628	Citibank	15/9/2020	51,541
USD	7,692,000	BRL	42,490,608	UBS	2/9/2020	(70,116)	MYR	44,200,000	USD	10,561,529	State Street	15/9/2020	51,109
AUD	29,415,000	USD	21,587,724	HSBC Bank Plc	3/9/2020	80,579	USD	72,998,301	CNH	511,255,943	Citibank	15/9/2020	(1,571,444)
EUR	51,662,000	USD	61,661,774	JP Morgan	3/9/2020	(44,399)	USD	1,121,526	CNH	8,040,107	Goldman Sachs	15/9/2020	(51,172)
GBP	153,476,000	USD	204,276,556	Bank of America	3/9/2020	170,307	USD	9,262,431	EUR	8,239,006	Bank of America	15/9/2020	(566,812)
IDR	657,956,500,000	USD	45,251,479	JP Morgan	3/9/2020	(72,945)	USD	12,075,523	HKD	93,695,000	Bank of America	15/9/2020	(12,835)
USD	21,387,367	AUD	29,958,000	HSBC Bank Plc	3/9/2020	(680,933)	USD	10,178,518	HKD	78,991,408	Morgan Stanley	15/9/2020	(12,810)
USD	1,294,707	EUR	1,100,000	Morgan Stanley	3/9/2020	(17,265)	USD	8,652,512	IDR	100,272,802,660	Bank of America	15/9/2020	(26,232)
USD	4,756,918	EUR	4,036,000	State Street	3/9/2020	(56,827)	USD	9,076,291	IDR	133,214,770,976	Goldman Sachs	15/9/2020	(62,281)
USD	1,270,221,007	EUR	1,073,539,000	UBS	3/9/2020	(10,191,192)	USD	254,572	IDR	3,736,094,060	JP Morgan	15/9/2020	(1,725)
USD	17,645,510	EUR	14,926,000	HSBC Bank Plc	3/9/2020	(156,762)	USD	1,023,859	IDR	15,026,157,625	HSBC Bank Plc	15/9/2020	(6,940)
USD	16,892,163	USD	14,285,000	Citibank	3/9/2020	(145,586)	USD	853,986	JPY	90,225,000	BNP Paribas	15/9/2020	3,218
USD	202,487,620	GBP	154,025,000	State Street	3/9/2020	(2,690,571)	USD	8,925,188	JPY	969,370,000	Goldman Sachs	15/9/2020	(215,393)
USD	9,761,125	IDR	144,464,655,000	Standard Chartered Bank	3/9/2020	(158,529)	USD	8,925,902	JPY	968,366,368	Morgan Stanley	15/9/2020	(214,645)
USD	34,734,359	IDR	513,491,845,000	Bank of America	3/9/2020	(524,521)	USD	2,312,121	TWD	68,575,206	Bank of America	15/9/2020	(25,917)
USD	61,097,441	JPY	6,413,264,000	BNP Paribas	3/9/2020	634,054	AUD	5,470,147	EUR	3,313,000	BNP Paribas	16/9/2020	77,204
AUD	10,651,994	USD	7,704,300	JP Morgan	10/9/2020	142,615	AUD	17,972,605	EUR	11,045,000	JP Morgan	16/9/2020	62,923
AUD	5,242,918	USD	3,852,150	Goldman Sachs	10/9/2020	10,106	AUD	2,208,556	JPY	170,801,107	Citibank	16/9/2020	16,422
CAD	5,028,061	USD	3,852,150	HSBC Bank Plc	10/9/2020	(1,040)	AUD	1,325,000	JPY	100,462,295	UBS	16/9/2020	28,787
CAD	10,128,520	USD	7,704,300	JP Morgan	10/9/2020	53,371	AUD	3,322,000	JPY	251,227,131	Goldman Sachs	16/9/2020	78,293
EUR	3,232,485	USD	3,852,150	Goldman Sachs	10/9/2020	3,828	AUD	39,458,878	JPY	2,890,352,159	HSBC Bank Plc	16/9/2020	1,813,857
EUR	6,533,220	USD	7,704,300	JP Morgan	10/9/2020	89,071	AUD	39,429,690	JPY	2,992,651,960	Morgan Stanley	16/9/2020	827,716
GBP	2,892,473	USD	3,852,150	Goldman Sachs	10/9/2020	1,137	AUD	14,358,000	NZD	15,738,625	Morgan Stanley	16/9/2020	(18,693)
GBP	5,840,719	USD	7,704,300	JP Morgan	10/9/2020	76,574	AUD	3,978,824	USD	2,871,347	Citibank	16/9/2020	59,769
USD	11,556,450	AUD	15,717,715	Goldman Sachs	10/9/2020	(22,187)	USD	16,536,000	USD	11,780,077	JP Morgan	16/9/2020	401,646
USD	11,556,450	CAD	15,142,622	BNP Paribas	10/9/2020	(41,640)	AUD	5,381,000	USD	3,848,916	UBS	16/9/2020	115,153

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

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益／(損) (米ドル)	通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益／(損) (米ドル)
AUD	4,218,000	USD	2,976,250	Royal Bank of Canada	16/9/2020	131,061	GBP	33,410,800	USD	42,206,377	Goldman Sachs	16/9/2020	2,304,672
AUD	6,958,000	USD	4,890,951	Bank of America	16/9/2020	234,862	GBP	24,396,857	USD	31,938,276	Deutsche Bank	16/9/2020	564,078
AUD	1,113,000	USD	794,708	Goldman Sachs	16/9/2020	25,216	GBP	37,801,112	USD	48,052,746	HSBC Bank Plc	16/9/2020	2,307,232
AUD	4,348,000	USD	3,005,011	Morgan Stanley	16/9/2020	198,070	GBP	11,050,000	USD	14,442,074	Barclays	16/9/2020	279,127
BRL	38,972,462	USD	7,420,110	Citibank	16/9/2020	(304,169)	GBP	340,453	USD	435,527	Standard Chartered Bank	16/9/2020	18,036
BRL	5,257,968	USD	962,203	JP Morgan	16/9/2020	(2,156)	GBP	2,729,932	USD	3,559,239	Bank of America	16/9/2020	77,673
BRL	7,048,209	USD	1,325,000	UBS	16/9/2020	(38,075)	GBP	10,482,858	USD	13,807,864	BNP Paribas	16/9/2020	157,770
CAD	5,522,000	JPY	436,300,619	Morgan Stanley	16/9/2020	115,396	IDR	114,350,000,000	USD	7,790,020	Bank of America	16/9/2020	53,872
CAD	9,940,000	JPY	801,864,770	JP Morgan	16/9/2020	52,208	IDR	52,490,000,000	USD	3,590,287	BNP Paribas	16/9/2020	10,289
CAD	9,718,389	NZD	11,044,000	JP Morgan	16/9/2020	8,375	IDR	52,490,000,000	USD	3,587,833	Barclays	16/9/2020	12,743
CAD	5,936,725	USD	4,434,000	Bank of America	16/9/2020	113,160	IDR	28,359,675,653	USD	1,937,825	Deutsche Bank	16/9/2020	7,520
CAD	2,669,912	USD	2,000,000	Royal Bank of Canada	16/9/2020	44,986	IDR	48,330,000,000	USD	3,311,635	HSBC Bank Plc	16/9/2020	3,584
CAD	2,369,802	USD	1,766,933	Deutsche Bank	16/9/2020	48,187	INR	1,386,334,542	USD	18,483,397	BNY Mellon	16/9/2020	342,038
CAD	7,928,278	USD	5,964,067	JP Morgan	16/9/2020	108,498	INR	583,949,000	USD	7,805,843	Barclays	16/9/2020	123,767
CAD	6,001,293	USD	4,434,000	HSBC Bank Plc	16/9/2020	162,615	INR	230,351,000	USD	3,067,461	BNP Paribas	16/9/2020	60,541
CAD	7,497,664	USD	5,533,000	BNP Paribas	16/9/2020	209,741	INR	1,194,000,000	USD	16,015,047	Bank of America	16/9/2020	198,622
CAD	6,037,641	USD	4,435,000	Toronto Dominion	16/9/2020	189,455	INR	131,400,000	USD	1,714,957	Deutsche Bank	16/9/2020	69,361
CLP	2,039,735,000	USD	2,535,943	Goldman Sachs	16/9/2020	93,396	INR	678,375,000	USD	8,897,570	JP Morgan	16/9/2020	314,279
CNH	65,483,875	USD	9,391,947	Bank of America	16/9/2020	158,488	INR	356,525,000	USD	4,674,512	Citibank	16/9/2020	166,844
CNH	279,811,763	USD	39,835,904	HSBC Bank Plc	16/9/2020	972,988	INR	525,610,000	USD	7,056,115	ANZ	16/9/2020	81,294
CNH	51,270,000	USD	7,303,107	Deutsche Bank	16/9/2020	174,320	JPY	34,171,052	AUD	460,553	Deutsche Bank	16/9/2020	(17,063)
CNH	118,180,582	USD	16,868,000	Morgan Stanley	16/9/2020	367,939	JPY	7,123,935,073	AUD	95,702,515	Bank of America	16/9/2020	(3,326,655)
CNH	120,800,000	USD	17,170,967	Citibank	16/9/2020	446,999	JPY	202,998,029	AUD	2,650,000	JP Morgan	16/9/2020	(38,023)
CNH	47,690,000	USD	6,772,339	BNP Paribas	16/9/2020	182,965	JPY	118,538,116	AUD	1,555,000	HSBC Bank Plc	16/9/2020	(27,777)
CNH	49,750,000	USD	7,243,212	Barclays	16/9/2020	12,532	JPY	133,905,910	AUD	1,767,000	Royal Bank of Canada	16/9/2020	(39,042)
COP	24,940,965,000	USD	6,635,000	HSBC Bank Plc	16/9/2020	(13,976)	JPY	438,398,206	CAD	5,522,000	Royal Bank of Canada	16/9/2020	(95,616)
COP	25,262,996,313	USD	6,721,967	Citibank	16/9/2020	(15,453)	JPY	805,037,173	CAD	9,940,000	Morgan Stanley	16/9/2020	(22,294)
COP	2,158,108,167	USD	571,338	BNP Paribas	16/9/2020	1,570	JPY	80,856,775	NZD	1,135,000	JP Morgan	16/9/2020	(1,690)
EUR	663,000	AUD	1,089,750	Citibank	16/9/2020	(11,811)	JPY	61,602,954	NZD	884,000	Deutsche Bank	16/9/2020	(14,260)
EUR	21,379,391	AUD	35,013,473	Morgan Stanley	16/9/2020	(287,239)	JPY	91,482,293	NZD	1,325,000	HSBC Bank Plc	16/9/2020	(29,413)
EUR	5,082,000	AUD	8,315,176	Bank of America	16/9/2020	(62,591)	JPY	106,894,509	NZD	1,555,000	Standard Chartered Bank	16/9/2020	(38,992)
EUR	18,300,000	GBP	16,458,876	BNP Paribas	16/9/2020	(94,479)	JPY	123,980,636	NZD	1,767,000	BNP Paribas	16/9/2020	(20,542)
EUR	6,160,000	GBP	5,526,351	Citibank	16/9/2020	(13,279)	JPY	2,778,806,658	USD	26,018,838	Bank of America	16/9/2020	184,009
EUR	6,150,000	GBP	5,489,041	HSBC Bank Plc	16/9/2020	24,496	JPY	529,431,312	USD	4,983,000	BNP Paribas	16/9/2020	9,289
EUR	3,790,000	NOK	40,361,427	Deutsche Bank	16/9/2020	(93,364)	JPY	910,103,985	USD	8,505,000	JP Morgan	16/9/2020	76,855
EUR	2,664,000	NOK	28,717,094	Bank of America	16/9/2020	(105,297)	JPY	236,925,060	USD	2,220,000	Standard Chartered Bank	16/9/2020	14,093
EUR	4,418,000	NOK	47,406,097	Morgan Stanley	16/9/2020	(149,632)	JPY	176,000,000	USD	1,646,394	RBS Plc	16/9/2020	13,204
EUR	7,731,000	NOK	82,306,159	Citibank	16/9/2020	(187,616)	JPY	1,239,265,152	USD	11,622,204	Royal Bank of Canada	16/9/2020	63,487
EUR	4,558,000	NOK	48,688,247	JP Morgan	16/9/2020	(129,210)	JPY	232,119,290	USD	2,209,000	Goldman Sachs	16/9/2020	(20,224)
EUR	3,335,000	USD	3,741,818	Standard Chartered Bank	16/9/2020	236,967	JPY	29,950,000	USD	7,009,472	Morgan Stanley	16/9/2020	181,757
EUR	78,722,157	USD	90,573,619	Morgan Stanley	16/9/2020	3,344,995	MYR	77,196,804	EUR	7,288,000	Citibank	16/9/2020	31,922
EUR	15,896,000	USD	18,310,571	Credit Suisse	16/9/2020	653,979	NOK	24,595,385	EUR	2,333,000	Toronto Dominion	16/9/2020	28,910
EUR	23,935,000	USD	27,279,888	RBS Plc	16/9/2020	1,275,503	NOK	35,184,203	EUR	3,335,000	RBS Plc	16/9/2020	44,225
EUR	34,841,000	USD	41,192,334	Deutsche Bank	16/9/2020	374,342	NOK	40,521,438	EUR	3,785,000	BNP Paribas	16/9/2020	117,625
EUR	5,820,000	USD	6,870,944	UBS	16/9/2020	72,544	NOK	11,998,886	EUR	1,104,000	Bank of America	16/9/2020	54,854
EUR	52,128,657	USD	60,865,579	Bank of America	16/9/2020	1,325,949	NZD	15,651,512	AUD	14,358,000	JP Morgan	16/9/2020	(39,956)
EUR	1,077,918	USD	1,273,630	Royal Bank of Canada	16/9/2020	12,368	NZD	884,000	JPY	61,679,862	Royal Bank of Canada	16/9/2020	13,535
EUR	42,232,152	USD	49,005,621	JP Morgan	16/9/2020	1,378,990	NZD	1,560,000	JPY	109,406,076	RBS Plc	16/9/2020	18,612
EUR	31,934,161	USD	37,382,340	BNP Paribas	16/9/2020	716,366	NZD	1,767,000	JPY	123,301,436	Deutsche Bank	16/9/2020	26,946
EUR	1,080,000	USD	1,211,342	State Street	16/9/2020	77,140	NZD	1,555,000	JPY	106,443,466	Standard Chartered Bank	16/9/2020	43,182
EUR	47,025,588	USD	54,476,306	Citibank	16/9/2020	1,627,062	NZD	1,325,000	JPY	91,184,247	ANZ	16/9/2020	32,223
EUR	57,005,000	USD	66,865,326	Barclays	16/9/2020	1,143,869	RUB	2,985,318,540	USD	40,683,000	JP Morgan	16/9/2020	(540,596)
EUR	33,305,000	USD	39,264,930	Goldman Sachs	16/9/2020	469,238	RUB	1,217,953,200	USD	16,261,000	Bank of America	16/9/2020	116,339
GBP	16,611,655	EUR	18,540,000	BNP Paribas	16/9/2020	11,688	RUB	146,359,304	USD	2,071,318	BNP Paribas	16/9/2020	(103,282)
GBP	5,613,011	EUR	6,240,000	Royal Bank of Canada	16/9/2020	33,287	SGD	3,815,000	USD	2,738,104	Deutsche Bank	16/9/2020	65,431
GBP	5,245,805	EUR	5,830,000	State Street	16/9/2020	33,228	TWD	163,300,000	USD	5,604,943	Barclays	16/9/2020	(37,145)
GBP	8,724,863	EUR	9,684,507	JP Morgan	16/9/2020	69,575							
GBP	83,861,988	USD	108,660,036	Citibank	16/9/2020	3,063,868							

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)
USD	6,483,581	AUD	9,127,667	Deutsche Bank	16/9/2020	(240,579)	USD	2,146,500	IDR	31,426,842,105	Toronto Dominion	16/9/2020	(9,239)
USD	2,392,334	AUD	3,313,000	HSBC Bank Plc	16/9/2020	(48,284)	USD	5,455,115	IDR	79,611,946,632	HSBC Bank Plc	16/9/2020	(5,904)
USD	797,104	AUD	1,113,333	Citibank	16/9/2020	(23,065)	USD	12,424,592	IDR	177,671,671,393	Barclays	16/9/2020	237,122
USD	2,363,524	AUD	3,340,000	JP Morgan	16/9/2020	(96,984)	USD	45,226,595	IDR	657,956,500,000	JP Morgan	16/9/2020	93,763
USD	3,188,587	AUD	4,438,824	Royal Bank of Canada	16/9/2020	(81,401)	USD	3,573,141	INR	274,310,000	Citibank	16/9/2020	(151,794)
USD	323,159	AUD	445,000	Bank of America	16/9/2020	(4,664)	USD	101,593,154	INR	7,784,067,424	Deutsche Bank	16/9/2020	(4,108,930)
USD	3,080,612	AUD	4,425,000	Morgan Stanley	16/9/2020	(179,192)	USD	9,071,391	INR	689,970,000	Bank of America	16/9/2020	(297,910)
USD	2,394,292	AUD	3,313,000	Goldman Sachs	16/9/2020	(46,326)	USD	6,262,595	INR	476,330,000	BNP Paribas	16/9/2020	(205,627)
USD	1,326,733	BRL	7,174,309	Bank of America	16/9/2020	16,784	USD	1,435,000	JPY	152,067,351	Morgan Stanley	16/9/2020	1,076
USD	2,209,000	CAD	2,932,459	Royal Bank of Canada	16/9/2020	(37,080)	USD	5,555,000	JPY	588,569,230	Goldman Sachs	16/9/2020	5,068
USD	2,000,000	CAD	2,666,402	JP Morgan	16/9/2020	(42,297)	USD	8,735,000	JPY	932,521,457	Royal Bank of Canada	16/9/2020	(58,241)
USD	3,313,000	CAD	4,431,800	HSBC Bank Plc	16/9/2020	(81,482)	USD	5,537,000	JPY	590,064,283	RBS Plc	16/9/2020	(27,030)
USD	2,228,000	CAD	2,976,407	Goldman Sachs	16/9/2020	(51,742)	USD	6,497,903	JPY	693,256,665	UBS	16/9/2020	(39,182)
USD	2,210,000	CAD	2,983,098	Deutsche Bank	16/9/2020	(74,866)	USD	2,209,000	JPY	237,231,755	HSBC Bank Plc	16/9/2020	(27,985)
USD	2,225,000	CAD	3,009,753	Bank of America	16/9/2020	(80,283)	USD	2,220,000	JPY	238,491,580	JP Morgan	16/9/2020	(28,864)
USD	6,635,000	CAD	9,037,696	Citibank	16/9/2020	(287,310)	USD	23,276,411	JPY	2,473,821,616	Bank of America	16/9/2020	(50,570)
USD	3,313,000	CAD	4,506,757	RBS Plc	16/9/2020	(138,894)	USD	1,546,000	JPY	163,110,111	Citibank	16/9/2020	7,948
USD	2,225,000	CAD	3,038,839	Toronto Dominion	16/9/2020	(102,560)	USD	6,657,033	KRW	8,000,000,000	BNP Paribas	16/9/2020	(81,510)
USD	2,656,562	CLP	2,039,735,000	Goldman Sachs	16/9/2020	27,224	USD	1,105,000	RUB	8,307,050	BNP Paribas	16/9/2020	(12,508)
USD	105,205,849	CNH	743,848,157	HSBC Bank Plc	16/9/2020	(3,280,008)	USD	6,684,000	RUB	472,221,344	Goldman Sachs	16/9/2020	334,225
USD	26,003,960	CNH	184,941,000	Standard Chartered Bank	16/9/2020	(968,591)	USD	3,261,500	RUB	230,258,639	Bank of America	16/9/2020	165,303
USD	16,046,462	CNH	110,980,000	Societe Generale	16/9/2020	(139,315)	USD	2,004,250	RUB	142,346,822	Morgan Stanley	16/9/2020	90,168
USD	33,004,794	CNH	233,921,125	JP Morgan	16/9/2020	(1,111,220)	USD	1,918,506	RUB	135,983,700	Credit Suisse	16/9/2020	89,987
USD	14,618,174	CNH	102,952,000	BNP Paribas	16/9/2020	(396,766)	USD	55,791,729	RUB	3,885,838,072	JP Morgan	16/9/2020	3,540,393
USD	1,661,792	CNH	11,511,396	Bank of America	16/9/2020	(17,078)	USD	30,028,000	RUB	2,213,687,383	Citibank	16/9/2020	261,416
USD	8,843,006	CNH	62,080,000	Goldman Sachs	16/9/2020	(210,995)	USD	2,863,843	RUB	203,685,085	HSBC Bank Plc	16/9/2020	124,969
USD	14,968,912	CNH	104,915,240	Deutsche Bank	16/9/2020	(332,357)	USD	2,747,888	SGD	3,815,000	Goldman Sachs	16/9/2020	(55,647)
USD	21,867,147	CNH	153,372,000	Citibank	16/9/2020	(501,253)	USD	13,869,000	TRY	103,830,269	Citibank	16/9/2020	(193,166)
USD	28,418,000	CNH	198,997,045	Morgan Stanley	16/9/2020	(604,543)	USD	5,596,134	TWD	163,300,000	BNP Paribas	16/9/2020	28,336
USD	12,707,625	CNH	89,143,000	Barclays	16/9/2020	(293,354)	USD	7,507,000	ZAR	127,262,303	Citibank	16/9/2020	(37,159)
USD	15,805,821	COP	58,008,751,567	Barclays	16/9/2020	406,361	USD	66,889,066	ZAR	1,162,338,197	Bank of America	16/9/2020	(2,014,797)
USD	7,706,000	COP	29,358,545,000	Citibank	16/9/2020	(87,750)	USD	5,082,000	ZAR	87,288,400	Morgan Stanley	16/9/2020	(92,491)
USD	15,975,306	EUR	13,694,763	Morgan Stanley	16/9/2020	(363,082)	USD	3,977,000	ZAR	66,200,707	BNP Paribas	16/9/2020	52,597
USD	7,480,050	EUR	6,644,000	Royal Bank of Canada	16/9/2020	(446,503)	ZAR	70,976,716	USD	4,197,000	Morgan Stanley	16/9/2020	10,528
USD	43,462,860	EUR	37,995,000	Goldman Sachs	16/9/2020	(1,866,661)	ZAR	94,117,304	USD	5,412,000	Deutsche Bank	16/9/2020	167,311
USD	10,128,943	EUR	8,865,000	State Street	16/9/2020	(447,349)	ZAR	121,191,846	USD	7,104,000	Bank of America	16/9/2020	80,301
USD	4,777,820	EUR	4,121,902	HSBC Bank Plc	16/9/2020	(139,770)	ZAR	19,217,848	USD	1,105,000	Barclays	16/9/2020	34,241
USD	90,343,719	EUR	80,110,515	JP Morgan	16/9/2020	(5,231,261)	ZAR	54,957,591	USD	3,313,000	BNP Paribas	16/9/2020	(55,092)
USD	2,513,199	EUR	2,225,000	Standard Chartered Bank	16/9/2020	(141,313)	ZAR	116,486,003	USD	6,847,000	Citibank	16/9/2020	58,335
USD	35,416,680	EUR	29,976,000	UBS	16/9/2020	(345,861)	AUD	1,110,000	USD	767,839	Royal Bank of Canada	17/9/2020	49,878
USD	21,911,651	EUR	19,025,232	RBS Plc	16/9/2020	(786,195)	AUD	3,335,000	USD	2,309,097	Deutsche Bank	17/9/2020	147,737
USD	86,471,888	EUR	73,850,000	Barclays	16/9/2020	(1,634,052)	EUR	890,000	NOK	9,550,860	Morgan Stanley	17/9/2020	(30,239)
USD	62,295,480	EUR	52,620,000	Citibank	16/9/2020	(482,238)	EUR	2,225,000	NOK	23,981,651	Deutsche Bank	17/9/2020	(87,547)
USD	49,178,616	EUR	41,882,902	BNP Paribas	16/9/2020	(789,324)	MXN	848,331,194	USD	38,196,964	Bank of America	17/9/2020	528,691
USD	26,598,998	EUR	22,499,752	Deutsche Bank	16/9/2020	(244,086)	MXN	25,675,390	USD	1,110,000	UBS	17/9/2020	64,215
USD	131,808,306	EUR	112,577,048	Bank of America	16/9/2020	(2,500,519)	MXN	75,405,537	USD	3,313,000	Morgan Stanley	17/9/2020	129,204
USD	7,277,333	GBP	5,510,000	Bank of America	16/9/2020	(63,284)	MXN	178,986,955	USD	7,824,000	BNP Paribas	17/9/2020	346,614
USD	17,566,936	GBP	14,190,000	Standard Chartered Bank	16/9/2020	(1,337,483)	MXN	96,986,721	USD	4,418,000	State Street	17/9/2020	17,503
USD	21,196,969	GBP	16,710,000	UBS	16/9/2020	(1,084,683)	MXN	33,592,692	EUR	3,115,000	Bank of America	17/9/2020	124,667
USD	42,509,208	GBP	33,360,000	Goldman Sachs	16/9/2020	(1,934,163)	USD	3,079,269	AUD	4,425,000	JP Morgan	17/9/2020	(180,548)
USD	47,664,974	GBP	37,167,000	BNP Paribas	16/9/2020	(1,850,216)	USD	7,768,345	MXN	179,165,206	JP Morgan	17/9/2020	(410,405)
USD	32,146,541	GBP	24,450,000	Citibank	16/9/2020	(426,613)	USD	16,991,595	MXN	381,021,696	Citibank	17/9/2020	(401,749)
USD	63,940,715	GBP	49,264,649	HSBC Bank Plc	16/9/2020	(1,691,390)	USD	1,104,000	MXN	24,464,640	HSBC Bank Plc	17/9/2020	(12,792)
USD	50,551,557	GBP	38,755,351	Barclays	16/9/2020	(1,079,691)	USD	453,060	MXN	10,057,425	Barclays	17/9/2020	(6,054)
USD	5,821,515	GBP	4,418,000	JP Morgan	16/9/2020	(64,301)	USD	4,870,431	MXN	106,773,490	Barclays	23/9/2020	(112)
USD	44,820,689	IDR	657,329,483,541	BNP Paribas	16/9/2020	(269,123)	USD	9,492,000	TRY	71,427,300	Citibank	30/9/2020	(138,343)
USD	7,391,794	IDR	108,219,550,000	Goldman Sachs	16/9/2020	(31,576)	BRL	136,092,200	USD	24,231,000	Citibank	21/10/2020	604,014
							USD	1,104,000	BRL	6,086,904	Citibank	21/10/2020	(6,779)
							USD	204,319,683	GBP	153,476,000	Bank of America	5/10/2020	(172,737)
							USD	21,589,619	AUD	29,415,000	HSBC Bank Plc	6/10/2020	(81,373)

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益／(損) (米ドル)
JPY	980,422,280	USD	9,217,600	HSBC Bank Plc	14/10/2020	30,670
USD	5,583,439	AUD	7,594,000	BNP Paribas	14/10/2020	(11,419)
USD	9,652,000	JPY	1,028,021,392	BNP Paribas	14/10/2020	(45,270)
KZT	623,111,297	USD	1,468,390	Citibank	23/10/2020	(4,060)
TWD	29,306,000	USD	1,000,000	Standard Chartered Bank	13/11/2020	4,016
USD	1,000,000	TWD	29,306,000	Citibank	13/11/2020	(4,016)
USD	10,494,921	EUR	8,948,260	UBS	27/11/2020	(197,067)
Net unrealised depreciation						(29,444,680)
AUD Hedged Share Class						
AUD	106,875,975	USD	76,727,211	BNY Mellon	15/9/2020	2,005,662
USD	246,325	AUD	341,265	BNY Mellon	15/9/2020	(5,077)
Net unrealised appreciation						2,000,585
CAD Hedged Share Class						
CAD	1,527,236,734	USD	1,148,900,621	BNY Mellon	15/9/2020	20,862,789
USD	1,503,988	CAD	2,000,000	BNY Mellon	15/9/2020	(27,880)
Net unrealised appreciation						20,834,909
CHF Hedged Share Class						
CHF	135,041,783	USD	148,211,462	BNY Mellon	15/9/2020	1,387,925
USD	3,285,801	CHF	2,981,184	BNY Mellon	15/9/2020	(16,762)
Net unrealised appreciation						1,371,163
CNH Hedged Share Class						
CNY	9,663,636	USD	1,389,329	BNY Mellon	15/9/2020	20,192
Net unrealised appreciation						20,192
EUR Hedged Share Class						
EUR	1,325,606,691	USD	1,563,935,267	BNY Mellon	15/9/2020	17,526,065
USD	12,155,791	EUR	10,264,623	BNY Mellon	15/9/2020	(90,014)
Net unrealised appreciation						17,436,051

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)
GBP Hedged Share Class						
GBP	1,175,131,485	USD	1,538,619,362	BNY Mellon	15/9/2020	26,918,407
USD	2,222,471	GBP	1,693,331	BNY Mellon	15/9/2020	(33,425)
Net unrealised appreciation						26,884,982
HKD Hedged Share Class						
HKD	5,923,208	USD	764,356	BNY Mellon	15/9/2020	(155)
USD	3,865	HKD	29,950	BNY Mellon	15/9/2020	1
Net unrealised depreciation						(154)
JPY Hedged Share Class						
JPY	43,929,004,172	USD	414,041,345	BNY Mellon	15/9/2020	182,951
USD	2,558,777	JPY	270,971,889	BNY Mellon	15/9/2020	3,673
Net unrealised appreciation						186,624
PLN Hedged Share Class						
PLN	135,477,275	USD	36,287,202	BNY Mellon	15/9/2020	430,074
USD	374,144	PLN	1,380,527	BNY Mellon	15/9/2020	(9)
Net unrealised appreciation						430,065
SEK Hedged Share Class						
SEK	1,306,216,966	USD	149,812,849	BNY Mellon	15/9/2020	1,469,891
USD	1,433,818	SEK	12,496,074	BNY Mellon	15/9/2020	(13,446)
Net unrealised appreciation						1,456,445
SGD Hedged Share Class						
SGD	140,974,184	USD	102,818,079	BNY Mellon	15/9/2020	779,823
USD	637,167	SGD	871,640	BNY Mellon	15/9/2020	(3,376)
Net unrealised appreciation						776,447
Total net unrealised appreciation (USD underlying exposure - USD 12,212,220,853)						41,952,629

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契約数	通貨	契約／摘要	満期日	基礎となる エクスポージャー額 (米ドル)	未実現評価益／ (損) (米ドル)
(12)	AUD	Australian 10 Year Bond	September 2020	1,303,572	6,879
1,485	EUR	Short-Term Euro-BPT	September 2020	199,021,214	(10,471)
841	EUR	Euro-BTP	September 2020	146,865,212	(297,668)
373	EUR	EURO STOXX 50 Index	September 2020	14,618,369	(320,401)
269	EUR	Euro BOBL	September 2020	43,190,119	(65,818)
73	EUR	FTSE MIB Market Index	September 2020	8,584,644	144,940
53	EUR	Dax Index	September 2020	20,532,785	1,895,646
5	EUR	Euro Schatz	September 2020	668,018	(779)
(16)	EUR	Euro-OAT	September 2020	3,194,273	3,991
(491)	EUR	Euro BUXL	September 2020	126,748,128	2,709,840
(1,890)	EUR	Euro Bund	September 2020	395,559,635	3,326,270
29	JPY	Japanese 10 Year Bond (OSE)	September 2020	41,437,163	(155,840)
1,096	KRW	Korean 10 Year Bond	September 2020	121,972,556	(2,081,236)
(3,851)	KRW	Korean 3 Year Bond	September 2020	362,407,010	1,466,030
127	USD	MSCI Emerging Markets Index	September 2020	6,967,855	(49,139)
(83)	USD	NASDAQ 100 E-Mini Index	September 2020	19,978,930	(1,221,609)
(178)	USD	Russell 2000 E-Mini Index	September 2020	13,920,490	(1,037,411)
(2,096)	USD	S&P 500 E-Mini Index	September 2020	366,800,000	(24,335,189)
36	USD	CBOE Volatility Index	October 2020	1,161,000	81,900
206	GBP	Long Gilt	December 2020	37,048,445	118,747
4,015	USD	US Treasury 2 Year Note (CBT)	December 2020	887,032,689	368,670
3,549	USD	US Ultra 10 Year Note	December 2020	564,401,906	(531,064)

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)
1,074	USD	90 Day Euro \$	December 2020	267,734,775	1,580,217
401	USD	US Long Bond (CBT)	December 2020	87,869,125	(1,013,819)
(197)	USD	US Treasury 10 Year Note (CBT)	December 2020	27,404,547	(18,013)
(1,924)	USD	US Long Bond (CBT)	December 2020	336,700,000	2,967,207
(8,288)	USD	US Treasury 5 Year Note (CBT)	December 2020	1,044,158,500	(1,013,896)
(1,074)	USD	90 Day Euro \$	March 2021	267,963,000	(1,766,105)
237	USD	90 Day Euro \$	June 2021	59,137,425	38,625
237	USD	90 Day Euro \$	September 2021	59,134,463	15,900
237	USD	90 Day Euro \$	December 2021	59,119,650	45,209
237	USD	90 Day Euro \$	March 2022	59,131,500	(333)
(237)	USD	90 Day Euro \$	June 2023	59,069,288	(117,512)
(237)	USD	90 Day Euro \$	September 2023	59,045,588	(120,475)
(237)	USD	90 Day Euro \$	December 2023	59,013,000	(120,550)
(237)	USD	90 Day Euro \$	March 2024	58,992,263	29,625
Total				5,887,887,137	(19,477,632)

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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 receives default protection on Mexico Government International Bond; and pays Fixed 1%	Bank of America	20/9/2020	(9,776)	(7,066)
CDS	JPY 307,692,308	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	Bank of America	20/6/2021	(16,141)	(21,484)
CDS	JPY 192,307,692	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	Bank of America	20/6/2021	(9,888)	(13,427)
CDS	EUR (9,250)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Bank of America	20/6/2023	(565)	(2,023)
CDS	USD 21,027,900	Fund receives default protection on CDX.NA.HY.30.V14; and pays Fixed 5%	Bank of America	20/6/2023	(274,974)	(1,092,305)
CDS	EUR (107,914)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Bank of America	20/6/2023	(6,594)	(23,606)
CDS	USD 66,000,000	Fund receives default protection on CDX.NA.IG.31.V1; and pays Fixed 1%	Bank of America	20/12/2023	(67,019)	(914,762)
CDS	USD 17,865,450	Fund receives default protection on CDX.NA.HY.29.V14; and pays Fixed 5%	Bank of America	20/12/2023	(279,871)	(1,025,181)
CDS	USD 28,620,000	Fund receives default protection on CDX.NA.HY.33.V11; and pays Fixed 5%	Bank of America	20/12/2024	(1,546,967)	(1,561,117)
CDS	EUR 500,000	Fund receives default protection on Suedzucker AG; and pays Fixed 1%	Bank of America	20/12/2024	(4,128)	(8,692)
CDS	USD 2,315,700	Fund provides default protection on CDX.NA.HY.34.V8; and receives Fixed 5%	Bank of America	20/6/2025	(36,476)	(129,008)
CDS	EUR 11,250,000	Fund receives default protection on ITRAXX.FINSR.33.V1; and pays Fixed 1%	Bank of America	20/6/2025	(32,068)	(253,756)
CDS	USD 5,100,000	Fund receives default protection on Italy Buoni Poliennali Del Tesoro; and pays Fixed 1%	Bank of America	20/6/2025	(230,770)	80,319
CDS	USD (5,100,000)	Fund provides default protection on Italy Buoni Poliennali Del Tesoro; and receives Fixed 1%	Bank of America	20/6/2025	203,576	12,024
CDS	EUR 525,000	Fund receives default protection on Clariant AG; and pays Fixed 1%	Bank of America	20/6/2025	(358)	(10,762)
CDS	EUR 8,360,000	Fund receives default protection on ITRAXX.FINSUB.33.V1; and pays Fixed 1%	Bank of America	20/6/2025	(249,326)	132,305
CDS	EUR (46,862,087)	Fund provides default protection on ITRAXX.XO.33.V1; and receives Fixed 5%	Bank of America	20/6/2025	786,301	4,312,594
CDS	EUR 700,000	Fund receives default protection on Continental AG; and pays Fixed 1%	Bank of America	20/6/2025	(37,796)	(10,218)
CDS	USD (32,342,771)	Fund receives default protection on CDX.NA.IG.34.V1; and pays Fixed 1%	Bank of America	20/6/2025	86,178	512,592
CDS	USD (3,000,000)	Fund provides default protection on China Government Bond; and receives Fixed 1%	Barclays	20/9/2020	26,036	1,545
CDS	USD 1,310,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	Barclays	20/12/2020	(129,797)	(6,593)
CDS	USD 1,310,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	Barclays	20/12/2020	(100,295)	(4,273)
CDS	JPY 74,812,967	Fund receives default protection on Sumitomo Corp; and pays Fixed 1%	Barclays	20/12/2020	(2,043)	(2,066)

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	JPY 142,719,549	Fund receives default protection on Mitsubishi Corp; and pays Fixed 1%	Barclays	20/12/2020	(4,031)	(4,000)
CDS	USD 1,310,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	Barclays	20/12/2020	(83,301)	(6,593)
CDS	JPY 115,384,616	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	Barclays	20/6/2021	(5,884)	(8,056)
CDS	EUR 400,000	Fund receives default protection on Marks & Spencer Plc; and pays Fixed 1%	Barclays	20/6/2022	(7,618)	5,785
CDS	EUR 570,000	Fund receives default protection on Stonegate Pub Co Financing Plc; and pays Fixed 5%	Barclays	20/6/2022	(2,603)	(4,507)
CDS	EUR (3,633)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2023	(331)	(795)
CDS	EUR (275,799)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2023	(23,962)	(60,330)
CDS	EUR (412,016)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2023	(37,545)	(90,128)
CDS	EUR (36,367)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2023	(3,211)	(7,955)
CDS	USD 856,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	Barclays	20/6/2024	(44,049)	(87,412)
CDS	USD 500,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Barclays	20/6/2024	(25,040)	(29,411)
CDS	EUR 700,000	Fund receives default protection on Suedzucker AG; and pays Fixed 1%	Barclays	20/6/2024	(24,188)	(13,232)
CDS	EUR (340,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2024	(13,975)	(93,517)
CDS	EUR (340,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Barclays	20/6/2024	(18,455)	(93,517)
CDS	EUR 1,568,000	Fund receives default protection on Accor SA; and pays Fixed 1%	Barclays	20/12/2024	66,006	51,694
CDS	USD 2,740,000	Fund receives default protection on Occidental Petroleum Corp; and pays Fixed 1%	Barclays	20/12/2024	(825,870)	411,845
CDS	USD 248,320	Fund receives default protection on Netflix Inc; and pays Fixed 5%	Barclays	20/12/2024	(325)	(43,378)
CDS	EUR 1,030,000	Fund receives default protection on Sunrise Communications Holdings SA; and pays Fixed 5%	Barclays	20/12/2024	(38,309)	(234,924)
CDS	USD (500,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Barclays	20/12/2024	5,539	84,195
CDS	USD (1,000,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Barclays	20/12/2024	(17,696)	168,391
CDS	EUR 1,640,000	Fund receives default protection on Next Plc; and pays Fixed 1%	Barclays	20/12/2024	(11,663)	3,317
CDS	EUR 21,075,000	Fund receives default protection on Akzo Nobel NV; and pays Fixed 1%	Barclays	20/12/2024	(197,288)	(797,576)
CDS	USD (3,000,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	Barclays	20/12/2024	(47,832)	600,913
CDS	USD 1,250,000	Fund receives default protection on Xerox Corp; and pays Fixed 1%	Barclays	20/12/2024	(25,563)	54,322
CDS	EUR (3,180,000)	Fund provides default protection on ITRAXX.FINSR.33.V1; and receives Fixed 1%	Barclays	20/6/2025	26,174	71,728
CDS	EUR 1,120,000	Fund receives default protection on Continental AG; and pays Fixed 1%	Barclays	20/6/2025	(59,488)	(16,349)
CDS	EUR (300,000)	Fund provides default protection on UPC Holding BV; and receives Fixed 5%	Barclays	20/6/2025	175	39,740
CDS	EUR 1,100,000	Fund receives default protection on BP Plc; and pays Fixed 1%	Barclays	20/6/2025	(13,956)	(21,408)
CDS	EUR (490,000)	Fund provides default protection on UPC Holding BV; and receives Fixed 5%	Barclays	20/6/2025	286	64,909
CDS	EUR 1,100,000	Fund receives default protection on Anglo American Plc; and pays Fixed 5%	Barclays	20/6/2025	(43,160)	(258,187)
CDS	EUR 336,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	Barclays	20/6/2025	(4,586)	10,907
CDS	EUR 300,000	Fund receives default protection on Monitchem HoldCo 3 SA; and pays Fixed 5%	Barclays	20/6/2025	(5,930)	(34,357)
CDS	USD 1,120,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/6/2025	(74,953)	57,052
CDS	EUR 1,110,000	Fund receives default protection on Deutsche Telekom AG; and pays Fixed 1%	Barclays	20/6/2025	(6,708)	(45,590)
CDS	EUR 1,110,000	Fund receives default protection on Telefonica Sa; and pays Fixed 1%	Barclays	20/6/2025	(7,943)	(16,221)
CDS	USD (510,000)	Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	586	96,929
CDS	USD 560,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/6/2025	(34,190)	28,526
CDS	USD (256,667)	Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	1,739	48,781
CDS	USD 3,520,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2025	(12,282)	27,211
CDS	USD 3,520,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2025	(7,403)	27,211

種類	想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
CDS	USD 3,669,993	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Barclays	20/6/2025	6,362	307,888
CDS	USD (750,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	Barclays	20/6/2025	3,374	1,572
CDS	USD 200,000	Fund receives default protection on Xerox Corp; and pays Fixed 1%	Barclays	20/6/2025	(3,257)	10,918
CDS	USD 1,325,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Barclays	20/6/2025	(72,323)	18,943
CDS	USD (725,000)	Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	7,155	137,792
CDS	USD (525,000)	Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	10,223	99,780
CDS	EUR 1,390,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	BNP Paribas	20/12/2020	(6,480)	(4,642)
CDS	EUR 2,460,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	BNP Paribas	20/12/2020	(11,565)	(8,216)
CDS	USD 8,439,000	Fund receives default protection on CDX.NA.HY.29.V14; and pays Fixed 5%	BNP Paribas	20/12/2022	(137,535)	(408,454)
CDS	EUR (254,908)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	BNP Paribas	20/6/2023	(17,326)	(55,761)
CDS	EUR (310,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	BNP Paribas	20/6/2023	(20,396)	(67,812)
CDS	EUR (70,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	BNP Paribas	20/6/2023	(8,031)	(15,312)
CDS	EUR (70,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	BNP Paribas	20/6/2023	(8,031)	(15,312)
CDS	USD 500,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	BNP Paribas	20/6/2024	(26,943)	(51,058)
CDS	EUR (303,519)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	BNP Paribas	20/6/2024	64,617	(1,568)
CDS	USD 1,801,083	Fund receives default protection on TWDC Enterprises 18 Corp; and pays Fixed 1%	BNP Paribas	20/6/2024	(5,745)	(57,501)
CDS	USD 750,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	BNP Paribas	20/6/2024	(43,078)	(76,587)
CDS	USD 1,789,638	Fund receives default protection on TWDC Enterprises 18 Corp; and pays Fixed 1%	BNP Paribas	20/6/2024	(4,534)	(57,136)
CDS	EUR 282,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	BNP Paribas	20/6/2024	9,153	18,394
CDS	EUR (130,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	BNP Paribas	20/6/2024	10,236	(671)
CDS	EUR 500,000	Fund receives default protection on Suedzucker AG; and pays Fixed 1%	BNP Paribas	20/12/2024	(4,072)	(8,692)
CDS	EUR (206,667)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	BNP Paribas	20/12/2024	(4,565)	(21)
CDS	USD (1,085,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	BNP Paribas	20/12/2024	(15,200)	217,330
CDS	USD 1,250,000	Fund receives default protection on Boeing Co/The; and pays Fixed 1%	BNP Paribas	20/12/2024	109,558	88,139
CDS	EUR 1,000,000	Fund receives default protection on Hellenic Telecommunications Organisation SA; and pays Fixed 5%	BNP Paribas	20/12/2024	(38,694)	(237,390)
CDS	EUR 580,000	Fund receives default protection on Ardagh Packaging Finance plc; and pays Fixed 5%	BNP Paribas	20/12/2024	(54,752)	(91,636)
CDS	USD 1,000,000	Fund receives default protection on Devon Energy Corp; and pays Fixed 1%	BNP Paribas	20/12/2024	20,944	18,547
CDS	USD 500,000	Fund receives default protection on Hess Corp; and pays Fixed 1%	BNP Paribas	20/12/2024	(7,177)	6,789
CDS	EUR (103,333)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	BNP Paribas	20/12/2024	(2,382)	(11)
CDS	USD 300,000	Fund receives default protection on Xerox Corp; and pays Fixed 1%	BNP Paribas	20/6/2025	(10,206)	16,377
CDS	EUR 1,120,000	Fund receives default protection on HSBC Holdings Plc; and pays Fixed 1%	BNP Paribas	20/6/2025	(12,289)	14,122
CDS	USD (1,300,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	BNP Paribas	20/6/2025	51,194	13,765
CDS	USD 700,000	Fund receives default protection on Halliburton Co; and pays Fixed 1%	BNP Paribas	20/6/2025	(65,572)	(660)
CDS	EUR (600,000)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	BNP Paribas	20/6/2025	(8,535)	(93,896)
CDS	USD 1,150,000	Fund receives default protection on General Electric Co; and pays Fixed 1%	BNP Paribas	20/6/2025	(33,948)	33,309
CDS	EUR (336,290)	Fund provides default protection on Ladbrokes Coral Group Ltd; and receives Fixed 1%	BNP Paribas	20/6/2025	27,956	(17,242)
CDS	EUR 8,200,000	Fund receives default protection on Lloyds Banking Group Plc; and pays Fixed 1%	BNP Paribas	20/6/2025	(56,978)	(181,696)
CDS	USD (875,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/6/2025	10,145	1,834
CDS	USD 250,000	Fund receives default protection on Macy's Inc; and pays Fixed 1%	BNP Paribas	20/6/2025	16,948	77,296
CDS	USD (750,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	BNP Paribas	20/6/2025	24,194	7,942

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 (520,000)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	BNP Paribas	20/6/2025	(7,397)	(81,376)
CDS	USD (535,000)	Fund provides default protection on Verizon Communications Inc; and receives Fixed 1%	Citibank	20/6/2025	16,679	12,636
CDS	USD 3,000,000	Fund receives default protection on Westpac Banking Corp; and pays Fixed 1%	Citigroup	20/12/2020	(8,136)	(8,715)
CDS	JPY 112,296,354	Fund receives default protection on SoftBank Group Corp; and pays Fixed 1%	Citigroup	20/6/2021	(6,055)	3,256
CDS	USD 560,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	Citigroup	20/6/2022	(32,152)	(3,544)
CDS	USD 1,120,000	Fund receives default protection on Bausch Health Companies Inc; and pays Fixed 5%	Citigroup	20/6/2022	(7,711)	(81,042)
CDS	EUR 900,000	Fund receives default protection on Stonegate Pub Co Financing Plc; and pays Fixed 5%	Citigroup	20/6/2022	18,422	(7,117)
CDS	EUR (7,854)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citigroup	20/6/2023	(592)	(1,718)
CDS	EUR (20,750)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citigroup	20/6/2023	(1,454)	(4,539)
CDS	EUR (100,000)	Fund provides default protection on Casino Guichard Perrachon Sa; and receives Fixed 1%	Citigroup	20/6/2023	(8,667)	(21,875)
CDS	EUR (247,704)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citigroup	20/6/2023	(18,678)	(54,185)
CDS	EUR (78,540)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citigroup	20/6/2023	(5,922)	(17,180)
CDS	EUR (253,054)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Citigroup	20/6/2023	(23,059)	(55,355)
CDS	USD (5,648,500)	Fund provides default protection on Broadcom Inc; and receives Fixed 1%	Citigroup	20/6/2024	460,729	49,495
CDS	USD 1,250,000	Fund receives default protection on Staples Inc; and pays Fixed 5%	Citigroup	20/6/2024	326,922	342,254
CDS	USD (9,322,000)	Fund provides default protection on Broadcom Inc; and receives Fixed 1%	Citigroup	20/6/2024	760,363	81,684
CDS	USD (8,445,100)	Fund provides default protection on Broadcom Inc; and receives Fixed 1%	Citigroup	20/6/2024	688,838	74,000
CDS	EUR 710,000	Fund receives default protection on Suedzucker AG; and pays Fixed 1%	Citigroup	20/6/2024	(24,498)	(13,421)
CDS	EUR 671,573	Fund receives default protection on Ardagh Packaging Finance plc; and pays Fixed 5%	Citigroup	20/12/2024	(6,793)	(106,104)
CDS	EUR 2,080,000	Fund receives default protection on Standard Chartered Plc; and pays Fixed 1%	Citigroup	20/12/2024	(3,320)	8,663
CDS	EUR 1,000,000	Fund receives default protection on UniCredit SpA; and pays Fixed 5%	Citigroup	20/12/2024	(45)	(138,606)
CDS	USD 248,320	Fund receives default protection on Netflix Inc; and pays Fixed 5%	Citigroup	20/12/2024	(872)	(43,378)
CDS	USD 430,000	Fund receives default protection on Devon Energy Corp; and pays Fixed 1%	Citigroup	20/12/2024	10,372	7,975
CDS	EUR 1,045,000	Fund receives default protection on HSBC Holdings Plc; and pays Fixed 1%	Citigroup	20/12/2024	4,257	6,815
CDS	USD 273,153	Fund receives default protection on Netflix Inc; and pays Fixed 5%	Citigroup	20/12/2024	(2,255)	(47,717)
CDS	EUR 600,000	Fund receives default protection on Glencore International AG; and pays Fixed 5%	Citigroup	20/6/2025	(80,307)	(121,936)
CDS	USD 325,000	Fund receives default protection on Ally Financial Inc; and pays Fixed 5%	Citigroup	20/6/2025	(25,710)	(59,154)
CDS	USD 215,000	Fund receives default protection on Ally Financial Inc; and pays Fixed 5%	Citigroup	20/6/2025	(17,005)	(39,133)
CDS	EUR (560,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Citigroup	20/6/2025	33,780	77,438
CDS	EUR 537,000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA; and pays Fixed 1%	Citigroup	20/6/2025	(61,559)	17,287
CDS	EUR (611,264)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	Citigroup	20/6/2025	16,834	(95,659)
CDS	USD (750,000)	Fund provides default protection on Petroleos Mexicanos; and receives Fixed 1%	Citigroup	20/6/2025	2	(122,823)
CDS	EUR (278,736)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	Citigroup	20/6/2025	7,676	(43,620)
CDS	EUR 560,000	Fund receives default protection on Deutsche Bank AG; and pays Fixed 1%	Citigroup	20/6/2025	(39,961)	49,349
CDS	EUR 550,000	Fund receives default protection on Banco Santander SA; and pays Fixed 1%	Citigroup	20/6/2025	(65,699)	10,365
CDS	EUR 538,000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA; and pays Fixed 1%	Citigroup	20/6/2025	(61,217)	17,319
CDS	EUR 500,000	Fund receives default protection on Banco Santander SA; and pays Fixed 1%	Citigroup	20/6/2025	(59,726)	9,422
CDS	EUR (20,605)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	Citigroup	20/6/2025	567	(3,225)

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CDS	EUR 560,000	Fund receives default protection on Deutsche Bank AG; and pays Fixed 1%	Citigroup	20/6/2025	(38,922)	49,349
CDS	EUR 560,000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA; and pays Fixed 5%	Citigroup	20/6/2025	(54,940)	(109,061)
CDS	EUR (295,330)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	Citigroup	20/6/2025	8,133	(46,217)
CDS	EUR 1,080,000	Fund receives default protection on Glencore International AG; and pays Fixed 5%	Citigroup	20/6/2025	(144,553)	(219,485)
CDS	EUR 400,000	Fund receives default protection on Garfunkelux Holdco 2 SA; and pays Fixed 5%	Citigroup	20/6/2025	(46,312)	(1,911)
CDS	USD 225,000	Fund receives default protection on Teva Pharmaceutical Industries Ltd; and pays Fixed 1%	Citigroup	20/6/2025	(2,258)	28,433
CDS	EUR 2,035,000	Fund receives default protection on Daimler AG; and pays Fixed 1%	Citigroup	20/6/2025	(40,000)	(45,476)
CDS	EUR (600,000)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	Citigroup	20/6/2025	48,252	(93,896)
CDS	USD 22,900,795	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Citigroup	20/6/2025	(1,340,271)	(594,143)
CDS	USD 6,078,440	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Citigroup	20/6/2025	(299,316)	(115,659)
CDS	USD 2,920,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citigroup	20/6/2025	(6,136)	22,573
CDS	USD 10,866,555	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Citigroup	20/6/2025	(941,062)	90,592
CDS	USD 750,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Citigroup	20/6/2025	(118)	6,253
CDS	USD 2,930,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citigroup	20/6/2025	(7,511)	22,650
CDS	USD 4,378,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citigroup	20/6/2025	(11,223)	33,844
CDS	EUR (9,395)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	Citigroup	20/6/2025	259	(1,470)
CDS	EUR (134,670)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	Citigroup	20/6/2025	3,709	(21,075)
CDS	EUR 1,066,667	Fund receives default protection on Stora Enso Oyj; and pays Fixed 5%	Citigroup	20/6/2025	(59,523)	(269,070)
CDS	USD (2,261,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Citigroup	17/9/2058	(455,257)	(466,444)
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citigroup	17/9/2058	247,777	297,072
CDS	EUR (800,000)	Fund provides default protection on Matalan Finance Plc; and receives Fixed 5%	Credit Suisse	20/6/2021	(115,087)	(675,191)
CDS	EUR 560,000	Fund receives default protection on Stonegate Pub Co Financing Plc; and pays Fixed 5%	Credit Suisse	20/12/2021	(12,835)	(6,155)
CDS	EUR 500,000	Fund receives default protection on Iceland Bondco Plc; and pays Fixed 5%	Credit Suisse	20/12/2021	(209)	4,095
CDS	EUR 760,000	Fund receives default protection on Casino Guichard Perrachon SA; and pays Fixed 5%	Credit Suisse	20/12/2021	10,414	37,544
CDS	EUR 600,000	Fund receives default protection on Stonegate Pub Co Financing Plc; and pays Fixed 5%	Credit Suisse	20/3/2022	7,364	(5,670)
CDS	EUR 730,000	Fund receives default protection on Garfunkelux Holdco 2 SA; and pays Fixed 5%	Credit Suisse	20/6/2022	12,717	11,560
CDS	EUR 560,000	Fund receives default protection on Stonegate Pub Co Financing Plc; and pays Fixed 5%	Credit Suisse	20/6/2022	(9,340)	(4,428)
CDS	EUR 1,680,000	Fund receives default protection on Garfunkelux Holdco 2 SA; and pays Fixed 5%	Credit Suisse	20/12/2022	42,381	23,177
CDS	EUR 420,000	Fund receives default protection on Iceland Bondco Plc; and pays Fixed 5%	Credit Suisse	20/12/2022	(194)	15,620
CDS	EUR 540,000	Fund receives default protection on Iceland Bondco Plc; and pays Fixed 5%	Credit Suisse	20/12/2022	(24,693)	20,082
CDS	EUR (200,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2023	(1,657)	(2,368)
CDS	EUR (170,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	34,766	(878)
CDS	EUR (480,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	64,246	(2,479)
CDS	EUR (530,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	6,201	(2,738)
CDS	EUR 280,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	Credit Suisse	20/6/2024	6,407	18,264
CDS	EUR 860,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	Credit Suisse	20/6/2024	3,943	56,097
CDS	EUR 188,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	Credit Suisse	20/6/2024	6,102	12,263
CDS	EUR 310,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	Credit Suisse	20/6/2024	572	20,221

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CDS	EUR (290,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	29,597	(1,498)
CDS	EUR (196,481)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	39,836	(1,015)
CDS	EUR (310,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2024	26,629	(1,601)
CDS	EUR 210,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	Credit Suisse	20/12/2024	22,832	18,822
CDS	EUR (20,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/12/2024	292	(2)
CDS	EUR (20,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/12/2024	(682)	(2)
CDS	EUR 1,323,742	Fund receives default protection on Ardagh Packaging Finance plc; and pays Fixed 5%	Credit Suisse	20/12/2024	(21,786)	(209,143)
CDS	EUR (170,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/12/2024	2,483	(17)
CDS	EUR (960,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/12/2024	(57,417)	(98)
CDS	EUR (10,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/12/2024	(598)	(1)
CDS	EUR (270,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/12/2024	(16,149)	(27)
CDS	EUR 5,310,000	Fund receives default protection on ITRAXX.FINSUB.32.V1; and pays Fixed 1%	Credit Suisse	20/12/2024	(374,342)	34,203
CDS	EUR (770,000)	Fund provides default protection on Garfunkelux Holdco 2 Sa; and receives Fixed 5%	Credit Suisse	20/12/2024	160	(78)
CDS	EUR 1,360,000	Fund receives default protection on Sunrise Communications Holdings SA; and pays Fixed 5%	Credit Suisse	20/12/2024	(31,931)	(310,191)
CDS	EUR (270,000)	Fund provides default protection on Jaguar Land Rover Automotive Plc; and receives Fixed 5%	Credit Suisse	20/12/2024	(19,065)	(24,200)
CDS	EUR (260,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 5%	Credit Suisse	20/6/2025	(16,013)	(43,928)
CDS	USD (300,000)	Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	Credit Suisse	20/6/2025	4,758	47,128
CDS	EUR 1,115,385	Fund receives default protection on Altice France SA/France; and pays Fixed 5%	Credit Suisse	20/6/2025	12,766	(132,812)
CDS	EUR 17,003	Fund receives default protection on SES SA; and pays Fixed 1%	Credit Suisse	20/6/2025	(516)	(83)
CDS	EUR 3,220,000	Fund receives default protection on Barclays Bank Plc; and pays Fixed 1%	Credit Suisse	20/6/2025	(36,069)	(54,583)
CDS	EUR (660,000)	Fund provides default protection on thyssenkrupp AG; and receives Fixed 1%	Credit Suisse	20/6/2025	(19,446)	(77,786)
CDS	EUR (560,000)	Fund provides default protection on thyssenkrupp AG; and receives Fixed 5%	Credit Suisse	20/6/2025	37,802	(66,001)
CDS	EUR 560,000	Fund receives default protection on ArcelorMittal; and pays Fixed 5%	Credit Suisse	20/6/2025	(97,443)	(97,130)
CDS	EUR (224,194)	Fund provides default protection on OI European Group BV; and receives Fixed 5%	Credit Suisse	20/6/2025	30,406	42,312
CDS	EUR 338,255	Fund receives default protection on ITV Plc; and pays Fixed 5%	Credit Suisse	20/6/2025	(36,093)	(67,639)
CDS	EUR 790,000	Fund receives default protection on Boparan Finance plc; and pays Fixed 5%	Credit Suisse	20/6/2025	(2,230)	47,508
CDS	EUR (290,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/6/2025	1,816	34,531
CDS	EUR 165,153	Fund receives default protection on SES SA; and pays Fixed 1%	Credit Suisse	20/6/2025	(4,606)	(805)
CDS	EUR 1,390,000	Fund receives default protection on Stora Enso Oyj; and pays Fixed 5%	Credit Suisse	20/6/2025	(86,343)	(350,632)
CDS	EUR (660,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Credit Suisse	20/6/2025	78,124	3,154
CDS	EUR 2,085,000	Fund receives default protection on Volkswagen AG; and pays Fixed 1%	Credit Suisse	20/6/2025	(35,153)	(18,546)
CDS	EUR 890,000	Fund receives default protection on Volkswagen AG; and pays Fixed 1%	Credit Suisse	20/6/2025	(14,945)	(7,917)
CDS	EUR 17,785	Fund receives default protection on SES SA; and pays Fixed 1%	Credit Suisse	20/6/2025	(496)	(87)
CDS	USD (1,320,000)	Fund provides default protection on Petroleos Mexicanos; and receives Fixed 1%	Credit Suisse	20/6/2025	35,588	(216,169)
CDS	EUR 157,885	Fund receives default protection on SES SA; and pays Fixed 1%	Credit Suisse	20/6/2025	(4,789)	(770)
CDS	EUR (660,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 5%	Credit Suisse	20/6/2025	(66,361)	(111,509)
CDS	EUR (330,000)	Fund provides default protection on Verisure Midholding AB; and receives Fixed 5%	Credit Suisse	20/6/2025	48,341	52,180
CDS	EUR (20,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/6/2025	125	2,381
CDS	USD (645,000)	Fund provides default protection on CMBX.NA.7.AA; and receives Fixed 1.5%	Credit Suisse	17/1/2047	56,613	2,119
CDS	USD 3,560,000	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(85,263)	(44,756)

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CDS	USD (670,000)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(155,277)	(212,221)
CDS	EUR 300,000	Fund receives default protection on Marks & Spencer Plc; and pays Fixed 1%	Deutsche Bank	20/6/2022	(4,103)	4,339
CDS	USD 2,549,100	Fund receives default protection on CDX.NA.HY.29.V14; and pays Fixed 5%	Deutsche Bank	20/12/2022	(41,244)	(123,378)
CDS	EUR 1,188,175	Fund receives default protection on Enel SpA; and pays Fixed 1%	Deutsche Bank	20/6/2025	(27,151)	(33,768)
CDS	EUR 224,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	Deutsche Bank	20/6/2025	(3,411)	7,271
CDS	EUR 2,035,000	Fund receives default protection on Daimler AG; and pays Fixed 1%	Deutsche Bank	20/6/2025	(42,311)	(45,476)
CDS	EUR 4,070,000	Fund receives default protection on Daimler AG; and pays Fixed 1%	Deutsche Bank	20/6/2025	(93,354)	(90,953)
CDS	EUR 1,160,000	Fund receives default protection on Repsol SA; and pays Fixed 1%	Deutsche Bank	20/6/2025	(81,048)	(16,407)
CDS	EUR 580,000	Fund receives default protection on Anglo American Plc; and pays Fixed 5%	Deutsche Bank	20/6/2025	(19,819)	(136,135)
CDS	EUR 1,120,000	Fund receives default protection on Compagnie Financiere Michelin Scma; and pays Fixed 1%	Deutsche Bank	20/6/2025	(34,670)	(46,109)
CDS	USD 2,860,000	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(68,964)	(35,956)
CDS	USD (98,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Deutsche Bank	17/9/2058	(9,443)	(20,217)
CDS	USD 4,426,829	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(24,719)	(26,201)
CDS	USD 1,891,126	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(11,543)	(11,193)
CDS	USD (3,000,000)	Fund provides default protection on China Government Bond; and receives Fixed 1%	Goldman Sachs	20/9/2020	27,457	1,545
CDS	JPY 175,953,079	Fund receives default protection on Mitsui & Co Ltd; and pays Fixed 1%	Goldman Sachs	20/12/2020	(4,966)	(4,906)
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	184,412	17,087
CDS	JPY 87,976,540	Fund receives default protection on Mitsui & Co Ltd; and pays Fixed 1%	Goldman Sachs	20/12/2020	(2,458)	(2,453)
CDS	JPY 96,070,381	Fund receives default protection on ITOCHU Corp; and pays Fixed 1%	Goldman Sachs	20/12/2020	(2,783)	(2,671)
CDS	JPY 87,976,540	Fund receives default protection on ITOCHU Corp; and pays Fixed 1%	Goldman Sachs	20/12/2020	(2,452)	(2,446)
CDS	JPY 87,976,540	Fund receives default protection on ITOCHU Corp; and pays Fixed 1%	Goldman Sachs	20/12/2020	(2,483)	(2,446)
CDS	EUR 1,820,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	Goldman Sachs	20/12/2020	(7,176)	(6,079)
CDS	USD 1,310,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	Goldman Sachs	20/12/2020	(71,420)	(4,273)
CDS	JPY 87,976,539	Fund receives default protection on ITOCHU Corp; and pays Fixed 1%	Goldman Sachs	20/12/2020	(2,485)	(2,446)
CDS	JPY 87,976,540	Fund receives default protection on Mitsubishi Corp; and pays Fixed 1%	Goldman Sachs	20/12/2020	(2,542)	(2,465)
CDS	USD 560,000	Fund receives default protection on Ford Motor Credit Co LLC; and pays Fixed 5%	Goldman Sachs	20/6/2021	(24,324)	(12,634)
CDS	USD 660,000	Fund receives default protection on Carnival Corp; and pays Fixed 1%	Goldman Sachs	20/6/2021	(9,540)	35,742
CDS	EUR 220,000	Fund receives default protection on Casino Guichard Perrachon SA; and pays Fixed 5%	Goldman Sachs	20/6/2021	(177)	4,998
CDS	USD 340,000	Fund receives default protection on Ford Motor Credit Co LLC; and pays Fixed 5%	Goldman Sachs	20/6/2022	(33,525)	(15,039)
CDS	USD 400,000	Fund receives default protection on Staples Inc; and pays Fixed 5%	Goldman Sachs	20/6/2022	7,777	54,369
CDS	USD 175,000	Fund receives default protection on Staples Inc; and pays Fixed 5%	Goldman Sachs	20/6/2022	5,447	23,787
CDS	EUR 1,350,000	Fund receives default protection on Casino Guichard Perrachon SA; and pays Fixed 5%	Goldman Sachs	20/12/2022	75,402	125,344
CDS	EUR (80,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Goldman Sachs	20/6/2023	(9,079)	(17,500)
CDS	EUR (237,328)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Goldman Sachs	20/6/2023	(26,935)	(51,915)
CDS	USD 560,000	Fund receives default protection on Ally Financial Inc; and pays Fixed 1%	Goldman Sachs	20/6/2023	(22,056)	(66,063)
CDS	USD 700,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	Goldman Sachs	20/6/2023	(22,369)	(3,532)
CDS	EUR 254,169	Fund receives default protection on Cable & Wireless Ltd; and pays Fixed 5%	Goldman Sachs	20/12/2023	(10,712)	(44,536)
CDS	EUR 244,510	Fund receives default protection on Cable & Wireless Ltd; and pays Fixed 5%	Goldman Sachs	20/12/2023	(8,991)	(42,844)
CDS	USD 800,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	(28,362)	(50,187)
CDS	USD 894,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	(43,092)	(52,586)

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CDS	USD 47,540,000	Fund provides default protection on CDX.NA.IG.32.V1; and receives Fixed 1%	Goldman Sachs	20/6/2024	(367,367)	(714,901)
CDS	USD 825,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	(29,248)	(51,755)
CDS	EUR (500,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Goldman Sachs	20/6/2024	24,694	(2,583)
CDS	USD 875,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	(31,180)	(54,892)
CDS	EUR 522,000	Fund receives default protection on Accor SA; and pays Fixed 1%	Goldman Sachs	20/12/2024	20,761	17,209
CDS	EUR 4,200,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	Goldman Sachs	20/12/2024	98,708	106,698
CDS	USD 165,547	Fund receives default protection on Netflix Inc; and pays Fixed 5%	Goldman Sachs	20/12/2024	(217)	(28,919)
CDS	EUR (210,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 5%	Goldman Sachs	20/12/2024	(11,417)	(32,568)
CDS	USD (8,388,000)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Goldman Sachs	20/12/2024	247,109	129,572
CDS	USD (3,000,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Goldman Sachs	20/12/2024	(38,689)	505,171
CDS	EUR 1,560,000	Fund receives default protection on Standard Chartered Plc; and pays Fixed 1%	Goldman Sachs	20/12/2024	13,675	6,497
CDS	EUR 1,170,000	Fund receives default protection on ITV Plc; and pays Fixed 5%	Goldman Sachs	20/12/2024	(17,882)	(216,355)
CDS	EUR 1,120,000	Fund receives default protection on Glencore International AG; and pays Fixed 5%	Goldman Sachs	20/6/2025	(59,099)	(227,614)
CDS	USD 165,000	Fund receives default protection on Macy's Inc; and pays Fixed 1%	Goldman Sachs	20/6/2025	12,482	51,015
CDS	USD 840,000	Fund receives default protection on Next Plc; and pays Fixed 1%	Goldman Sachs	20/6/2025	(69,988)	4,978
CDS	USD 3,525,000	Fund receives default protection on Caterpillar Inc; and pays Fixed 1%	Goldman Sachs	20/6/2025	(66,899)	(134,217)
CDS	USD 300,000	Fund receives default protection on Teva Pharmaceutical Industries Ltd; and pays Fixed 1%	Goldman Sachs	20/6/2025	(434)	41,537
CDS	EUR 1,120,000	Fund receives default protection on Deutsche Telekom AG; and pays Fixed 1%	Goldman Sachs	20/6/2025	(4,860)	(46,001)
CDS	EUR 200,000	Fund receives default protection on Crown European Holdings SA; and pays Fixed 5%	Goldman Sachs	20/6/2025	(8,561)	(43,764)
CDS	EUR 67,490,000	Fund receives default protection on ITRAXX.EUR.33.V1; and pays Fixed 1%	Goldman Sachs	20/6/2025	(129,404)	(1,773,117)
CDS	EUR (560,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 5%	Goldman Sachs	20/6/2025	(19,616)	(94,614)
CDS	USD 306,000	Fund receives default protection on Occidental Petroleum Corp; and pays Fixed 1%	Goldman Sachs	20/6/2025	(32,955)	50,357
CDS	EUR (1,690,000)	Fund provides default protection on Altice France Holding Sa; and receives Fixed 5%	Goldman Sachs	20/6/2025	(7,656)	11,743
CDS	USD 204,000	Fund receives default protection on Occidental Petroleum Corp; and pays Fixed 1%	Goldman Sachs	20/6/2025	(22,000)	33,571
CDS	EUR 520,000	Fund receives default protection on SES SA; and pays Fixed 1%	Goldman Sachs	20/6/2025	(17,406)	(2,535)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	2,537	23,357
CDS	USD (725,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	Goldman Sachs	20/6/2025	4,969	1,520
CDS	USD 250,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Goldman Sachs	20/6/2025	(22,371)	3,574
CDS	USD 6,486,638	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2025	43,090	544,187
CDS	USD 6,238,357	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2025	(7,128)	523,357
CDS	USD 4,592,012	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2025	(1,480)	385,240
CDS	USD 2,340,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2025	(7,084)	18,089
CDS	USD 675,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	1,081	23,708
CDS	USD 290,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Goldman Sachs	20/6/2025	(18,730)	4,146
CDS	EUR 560,000	Fund receives default protection on Peugeot SA; and pays Fixed 5%	Goldman Sachs	20/6/2025	(41,125)	(112,130)
CDS	EUR 600,000	Fund receives default protection on Repsol SA; and pays Fixed 1%	Goldman Sachs	20/6/2025	(40,481)	(8,486)
CDS	EUR 600,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	Goldman Sachs	20/6/2025	(46,998)	19,477
CDS	USD 2,000,000	Fund receives default protection on Caterpillar Inc; and pays Fixed 1%	Goldman Sachs	20/6/2025	(35,128)	(76,151)
CDS	USD 675,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	1,081	23,708
CDS	USD 1,040,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(23,028)	36,528
CDS	USD (1,250,000)	Fund provides default protection on Verizon Communications Inc; and receives Fixed 1%	Goldman Sachs	20/6/2025	35,891	29,524

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CDS	EUR 600,000	Fund receives default protection on Stora Enso Oyj; and pays Fixed 5%	Goldman Sachs	20/6/2025	(28,271)	(151,352)
CDS	EUR 966,344	Fund receives default protection on Suedzucker AG; and pays Fixed 1%	Goldman Sachs	20/6/2025	(45,096)	(15,352)
CDS	USD 500,000	Fund receives default protection on Xerox Corp; and pays Fixed 1%	Goldman Sachs	20/6/2025	(25,299)	27,295
CDS	USD 300,000	Fund receives default protection on Halliburton Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(28,034)	(283)
CDS	EUR 1,120,000	Fund receives default protection on HeidelbergCement AG; and pays Fixed 5%	Goldman Sachs	20/6/2025	(53,567)	(275,237)
CDS	EUR 1,120,000	Fund receives default protection on Nokia Oyj; and pays Fixed 5%	Goldman Sachs	20/6/2025	(69,069)	(267,332)
CDS	USD (725,000)	Fund provides default protection on Petroleos Mexicanos; and receives Fixed 1%	Goldman Sachs	20/6/2025	8,936	(118,729)
CDS	USD 725,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2025	(3,425)	6,044
CDS	EUR 520,000	Fund receives default protection on Repsol SA; and pays Fixed 1%	Goldman Sachs	20/6/2025	(29,810)	(7,355)
CDS	EUR 1,120,000	Fund receives default protection on Renault SA; and pays Fixed 1%	Goldman Sachs	20/6/2025	(48,836)	72,567
CDS	EUR 180,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	Goldman Sachs	20/6/2025	(11,156)	5,843
CDS	EUR (560,000)	Fund provides default protection on Altice France Holding Sa; and receives Fixed 5%	Goldman Sachs	20/6/2025	(1,217)	3,891
CDS	EUR 600,000	Fund receives default protection on SES SA; and pays Fixed 1%	Goldman Sachs	20/6/2025	(16,552)	(2,925)
CDS	EUR 200,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	Goldman Sachs	20/6/2025	(13,962)	6,492
CDS	EUR 400,000	Fund receives default protection on Valeo SA; and pays Fixed 1%	Goldman Sachs	20/6/2025	(30,696)	12,985
CDS	USD 665,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	3,980	23,357
CDS	USD 645,000	Fund receives default protection on CMBX.NA.7.AA; and pays Fixed 1.5%	Goldman Sachs	17/1/2047	(41,751)	(2,119)
CDS	USD (1,841,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(156,711)	(379,798)
CDS	USD (1,129,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(115,387)	(232,913)
CDS	USD (220,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(20,793)	(45,386)
CDS	USD (2,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(451,913)	(464,175)
CDS	EUR 11,875,000	Fund receives default protection on LANXESS AG; and pays Fixed 1%	HSBC Bank Plc	20/12/2024	(109,959)	(338,263)
CDS	EUR 4,100,000	Fund receives default protection on LANXESS AG; and pays Fixed 1%	HSBC Bank Plc	20/12/2024	(37,965)	(116,790)
CDS	EUR 520,000	Fund receives default protection on Repsol SA; and pays Fixed 1%	HSBC Bank Plc	20/6/2025	(34,307)	(7,355)
CDS	USD 1,120,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	HSBC Bank Plc	20/6/2025	(28,196)	57,052
CDS	USD (16,583,472)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	JP Morgan	20/9/2020	238,664	7,066
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	(8,622)	(8,688)
CDS	USD 3,450,000	Fund receives default protection on Commonwealth Bank of Australia; and pays Fixed 1%	JP Morgan	20/12/2020	(9,286)	(10,054)
CDS	JPY 75,949,367	Fund receives default protection on Sumitomo Corp; and pays Fixed 1%	JP Morgan	20/12/2020	(2,089)	(2,097)
CDS	USD 3,000,000	Fund receives default protection on Commonwealth Bank of Australia; and pays Fixed 1%	JP Morgan	20/12/2020	(8,250)	(8,742)
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	(9,443)	(10,467)
CDS	USD 3,000,000	Fund receives default protection on National Australia Bank Ltd; and pays Fixed 1%	JP Morgan	20/12/2020	(8,447)	(8,695)
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	(6,164)	(6,909)
CDS	EUR 560,000	Fund receives default protection on Garfunkelux Holdco 2 SA; and pays Fixed 5%	JP Morgan	20/6/2021	(37,511)	7,695
CDS	EUR 520,000	Fund receives default protection on Altice Luxembourg SA; and pays Fixed 5%	JP Morgan	20/6/2021	(4,912)	(19,232)
CDS	JPY 96,153,846	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	JP Morgan	20/6/2021	(4,843)	(6,714)
CDS	JPY 192,307,692	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	JP Morgan	20/6/2021	(9,685)	(13,427)
CDS	JPY 96,153,846	Fund receives default protection on ITRAXX.JPN.25.V1; and pays Fixed 1%	JP Morgan	20/6/2021	(4,440)	(6,714)
CDS	EUR 100,000	Fund receives default protection on Iceland Bondco Plc; and pays Fixed 5%	JP Morgan	20/12/2021	128	819

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CDS	EUR 310,000	Fund receives default protection on Iceland Bondco Plc; and pays Fixed 5%	JP Morgan	20/12/2021	1,353	2,539
CDS	EUR 470,000	Fund receives default protection on Altice Luxembourg SA; and pays Fixed 5%	JP Morgan	20/6/2022	(20,108)	(28,780)
CDS	USD 400,000	Fund receives default protection on Staples Inc; and pays Fixed 5%	JP Morgan	20/6/2022	(9,118)	54,369
CDS	EUR (80,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(9,259)	(17,500)
CDS	EUR (247,944)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(18,696)	(54,237)
CDS	EUR (31,447)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(2,659)	(6,879)
CDS	EUR (210,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(17,072)	(45,937)
CDS	EUR (360,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(9,381)	(78,749)
CDS	EUR (78,616)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(5,928)	(17,197)
CDS	EUR (7,862)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(593)	(1,720)
CDS	EUR (3,144)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(266)	(688)
CDS	EUR (4,717)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(399)	(1,032)
CDS	EUR (47,170)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	JP Morgan	20/6/2023	(3,989)	(10,318)
CDS	EUR 105,734	Fund receives default protection on Cable & Wireless Ltd; and pays Fixed 5%	JP Morgan	20/12/2023	(3,676)	(18,527)
CDS	USD 820,000	Fund receives default protection on RR Donnelley & Sons Co; and pays Fixed 5%	JP Morgan	20/12/2023	62,623	90,536
CDS	USD 1,644,000	Fund receives default protection on KB Home; and pays Fixed 5%	JP Morgan	20/12/2023	(122,412)	(213,165)
CDS	USD 822,410	Fund receives default protection on Realogy Group LLC; and pays Fixed 5%	JP Morgan	20/12/2023	(38,100)	(43,135)
CDS	USD 250,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	JP Morgan	20/6/2024	(13,112)	(15,683)
CDS	EUR 470,000	Fund receives default protection on Jaguar Land Rover Automotive Plc; and pays Fixed 5%	JP Morgan	20/6/2024	14,249	30,657
CDS	USD 1,110,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	JP Morgan	20/12/2024	(73,518)	7,312
CDS	USD 290,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	JP Morgan	20/12/2024	(19,208)	1,910
CDS	EUR 750,000	Fund receives default protection on UniCredit SpA; and pays Fixed 1%	JP Morgan	20/12/2024	13,995	46,147
CDS	USD (425,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	JP Morgan	20/12/2024	(6,309)	85,129
CDS	USD (1,150,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	JP Morgan	20/12/2024	(17,071)	230,350
CDS	USD 1,495,000	Fund receives default protection on Broadcom Inc; and pays Fixed 1%	JP Morgan	20/12/2024	(42,447)	(2,940)
CDS	USD 10,210,000	Fund receives default protection on Italy Buoni Poliennali Del Tesoro; and pays Fixed 1%	JP Morgan	20/12/2024	(62,942)	115,290
CDS	USD (10,210,000)	Fund provides default protection on Italy Buoni Poliennali Del Tesoro; and receives Fixed 1%	JP Morgan	20/12/2024	37,176	45,653
CDS	USD 825,000	Fund receives default protection on Broadcom Inc; and pays Fixed 1%	JP Morgan	20/12/2024	(23,424)	(1,623)
CDS	EUR 1,130,000	Fund receives default protection on Banco Bilbao Vizcaya Argentaria SA; and pays Fixed 1%	JP Morgan	20/6/2025	(11,843)	36,377
CDS	EUR 3,185,000	Fund receives default protection on Natwest Group Plc; and pays Fixed 1%	JP Morgan	20/6/2025	(29,632)	(64,988)
CDS	EUR (3,180,000)	Fund provides default protection on ITRAXX.FINSR.33.V1; and receives Fixed 1%	JP Morgan	20/6/2025	29,443	71,728
CDS	EUR 3,190,000	Fund receives default protection on Natwest Group Plc; and pays Fixed 1%	JP Morgan	20/6/2025	(29,678)	(65,090)
CDS	EUR (3,180,000)	Fund provides default protection on ITRAXX.FINSR.33.V1; and receives Fixed 1%	JP Morgan	20/6/2025	27,486	71,728
CDS	EUR (560,000)	Fund provides default protection on thyssenkrupp AG; and receives Fixed 1%	JP Morgan	20/6/2025	4,301	(66,001)
CDS	USD (1,250,000)	Fund provides default protection on Verizon Communications Inc; and receives Fixed 1%	JP Morgan	20/6/2025	4,201	29,524
CDS	EUR 600,000	Fund receives default protection on Clariant AG; and pays Fixed 1%	JP Morgan	20/6/2025	180	(12,300)
CDS	EUR (1,130,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	JP Morgan	20/6/2025	11,515	134,553
CDS	USD (1,000,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	JP Morgan	20/6/2025	3,500	10,589

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CDS	EUR (600,000)	Fund provides default protection on Atlantia SpA; and receives Fixed 1%	JP Morgan	20/6/2025	16,751	(34,556)
CDS	USD 1,380,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	JP Morgan	20/6/2025	(153,103)	12,348
CDS	USD (500,000)	Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	JP Morgan	20/6/2025	11,744	78,547
CDS	EUR 1,860,000	Fund receives default protection on Barclays Bank Plc; and pays Fixed 1%	JP Morgan	20/6/2025	(24,282)	(31,530)
CDS	EUR (1,739,000)	Fund provides default protection on ITRAXX.FINSR.33.V1; and receives Fixed 1%	JP Morgan	20/6/2025	13,780	39,225
CDS	EUR 525,000	Fund receives default protection on Clariant AG; and pays Fixed 1%	JP Morgan	20/6/2025	(417)	(10,762)
CDS	EUR 1,123,656	Fund receives default protection on Suedzucker AG; and pays Fixed 1%	JP Morgan	20/6/2025	(51,352)	(17,851)
CDS	EUR 3,220,000	Fund receives default protection on Barclays Bank Plc; and pays Fixed 1%	JP Morgan	20/6/2025	(38,437)	(54,583)
CDS	EUR 1,825,000	Fund receives default protection on Natwest Group Plc; and pays Fixed 1%	JP Morgan	20/6/2025	(15,104)	(37,238)
CDS	EUR (1,820,000)	Fund provides default protection on ITRAXX.FINSR.33.V1; and receives Fixed 1%	JP Morgan	20/6/2025	13,138	41,052
CDS	USD 950,000	Fund receives default protection on Ford Motor Credit Co LLC; and pays Fixed 5%	JP Morgan	20/6/2025	(145,094)	(68,075)
CDS	USD 840,000	Fund receives default protection on Caterpillar Inc; and pays Fixed 1%	JP Morgan	20/6/2025	(20,286)	(31,984)
CDS	EUR (20,000)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	JP Morgan	20/6/2025	(147)	(3,130)
CDS	EUR (530,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2025	79,560	73,289
CDS	USD 1,275,000	Fund receives default protection on Avnet Inc; and pays Fixed 1%	JP Morgan	20/6/2025	3,158	(23,787)
CDS	EUR 600,000	Fund receives default protection on Clariant AG; and pays Fixed 1%	JP Morgan	20/6/2025	1,748	(12,300)
CDS	USD 500,000	Fund receives default protection on CenturyLink Inc; and pays Fixed 1%	JP Morgan	20/6/2025	(20,983)	41,880
CDS	EUR (790,000)	Fund provides default protection on Ziggo Bond Co BV; and receives Fixed 5%	JP Morgan	20/6/2025	6,650	128,740
CDS	EUR (790,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	JP Morgan	20/6/2025	7	94,068
CDS	EUR 2,040,000	Fund receives default protection on HSBC Holdings Plc; and pays Fixed 1%	JP Morgan	20/6/2025	(31,220)	25,722
CDS	EUR 1,060,000	Fund receives default protection on Monitchem HoldCo 3 SA; and pays Fixed 5%	JP Morgan	20/6/2025	(10,203)	(121,394)
CDS	EUR (3,181,000)	Fund provides default protection on ITRAXX.FINSR.33.V1; and receives Fixed 1%	JP Morgan	20/6/2025	22,019	71,751
CDS	EUR (300,000)	Fund provides default protection on Rolls-Royce Plc; and receives Fixed 1%	JP Morgan	20/6/2025	(2,201)	(46,948)
CDS	EUR (340,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2025	38,079	47,016
CDS	EUR 1,100,000	Fund receives default protection on Telefonica Sa; and pays Fixed 1%	JP Morgan	20/6/2025	(45,744)	(16,075)
CDS	EUR (1,130,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/6/2025	5,687	174,620
CDS	USD (507,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	20/6/2025	(49,012)	(104,594)
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	(3,156)	(6,319)
CDS	USD 670,000	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	17/11/2059	149,545	212,221
CDS	EUR 720,000	Fund receives default protection on Standard Chartered Bank; and pays Fixed 1%	Morgan Stanley	20/12/2020	(3,376)	(2,405)
CDS	EUR 1,020,000	Fund receives default protection on Casino Guichard Perrachon SA; and pays Fixed 5%	Morgan Stanley	20/12/2021	53,634	50,388
CDS	EUR 530,000	Fund receives default protection on Deutsche Bank AG; and pays Fixed 1%	Morgan Stanley	20/12/2021	(25,447)	4,585
CDS	EUR (630,000)	Fund provides default protection on Casino Guichard Perrachon SA; and receives Fixed 1%	Morgan Stanley	20/6/2023	(44,965)	(137,811)
CDS	EUR (330,000)	Fund provides default protection on Garfunkelux Holdco 2 SA; and receives Fixed 5%	Morgan Stanley	20/6/2023	(648)	(3,908)
CDS	USD 2,785,000	Fund receives default protection on Allstate Corp/The; and pays Fixed 1%	Morgan Stanley	20/6/2024	(16,946)	(96,320)
CDS	USD 2,820,000	Fund receives default protection on Lowes Companies Inc; and pays Fixed 1%	Morgan Stanley	20/6/2024	(30,893)	(91,241)
CDS	USD 2,800,000	Fund receives default protection on Pfizer Inc; and pays Fixed 1%	Morgan Stanley	20/6/2024	(22,229)	(94,564)
CDS	EUR 195,604	Fund receives default protection on Ardagh Packaging Finance plc; and pays Fixed 5%	Morgan Stanley	20/12/2024	(5,788)	(30,904)
CDS	USD 3,445,000	Fund receives default protection on Boeing Co/The; and pays Fixed 1%	Morgan Stanley	20/12/2024	277,616	242,912

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CDS	EUR 260,805	Fund receives default protection on Ardagh Packaging Finance Plc; and pays Fixed 5%	Morgan Stanley	20/12/2024	(7,717)	(41,206)
CDS	EUR (8,220,000)	Fund provides default protection on ITRAXX.FINSR.33.V1; and receives Fixed 1%	Morgan Stanley	20/6/2025	71,120	185,411
CDS	USD (750,000)	Fund provides default protection on Freeport-Memoran Inc; and receives Fixed 1%	Morgan Stanley	20/6/2025	24,458	(13,220)
CDS	USD 275,000	Fund receives default protection on Teva Pharmaceutical Industries Ltd; and pays Fixed 1%	Morgan Stanley	20/6/2025	1,357	38,075
CDS	USD 1,250,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Morgan Stanley	20/6/2025	(83,009)	17,870
CDS	USD 9,067,499	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2025	(643,943)	461,896
CDS	USD 1,320,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2025	(20,742)	11,005
CDS	USD 29,455,121	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Morgan Stanley	20/6/2025	(1,345,595)	2,471,093
CDS	USD 9,332,000	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2025	(788,564)	475,369
CDS	USD 3,000,000	Fund receives default protection on McKesson Corp; and pays Fixed 1%	Morgan Stanley	20/12/2025	(5,035)	(91,202)
CDS	USD 3,000,000	Fund receives default protection on Cardinal Health Inc; and pays Fixed 1%	Morgan Stanley	20/12/2025	1,844	(76,299)
CDS	USD (2,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(452,292)	(464,175)
CDS	USD (700,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(145,037)	(144,410)
CDS	USD 2,000,000	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(47,900)	(25,144)
CDS	USD 3,630,000	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(86,941)	(45,636)
CDS	USD 4,020,000	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(101,229)	(50,539)
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	97,025	133,270
CDS	USD (9,149,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,846,653)	(1,887,438)
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	76,149	104,594
CDS	USD (6,630,000)	Fund provides default protection on Cmbx.Na.9.Bbb-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,345,992)	(1,367,769)
IFS	GBP 4,085,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.4075%	Bank of America	16/12/2024	(65,892)	(65,892)
IFS	GBP 19,180,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.505%	Bank of America	16/12/2024	(452,053)	(452,053)
IFS	GBP 19,180,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.4475%	Bank of America	16/12/2024	(452,732)	(452,732)
IFS	GBP 1,917,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.745%	Bank of America	16/8/2029	129,200	129,200
IFS	GBP 19,180,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.53%	Bank of America	17/12/2029	257,531	257,531
IFS	GBP 19,180,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.58%	Bank of America	17/12/2029	429,284	429,284
IFS	GBP 4,085,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.51%	Bank of America	17/12/2029	40,262	40,262
IFS	USD 38,921,724	Fund provides default protection USCPU + 0bps; and receives Fixed -0.6%	Citibank	15/4/2021	(494,340)	(494,340)
IFS	USD 38,922,000	Fund receives default protection USCPU + 0bps; and pays Fixed 0.2725%	Citibank	15/4/2022	679,238	679,238
IFS	GBP 9,585,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.345%	Merrill Lynch	16/1/2025	(102,162)	(102,162)
IFS	GBP 20,590,000	Fund receives default protection on UKRPI + 0bps; and pays Fixed 3.2975%	Merrill Lynch	17/2/2025	(60,752)	(60,752)
IFS	EUR 4,110,000	Fund provides default protection on CPTFEMU + 0bps; and receives Fixed 1.3225%	Merrill Lynch	18/3/2029	(219,222)	(219,222)
IFS	GBP 1,946,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.71%	Merrill Lynch	16/8/2029	118,749	118,749
IFS	GBP 1,947,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.725%	Merrill Lynch	16/8/2029	124,125	124,125
IFS	GBP 9,585,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.4805%	Merrill Lynch	16/1/2030	38,841	38,841
IFS	EUR 7,700,000	Fund receives default protection on CPTFEMU + 0bps; and pays Fixed 1.049%	Merrill Lynch	16/2/2030	(82,479)	(82,479)
IFS	GBP 20,590,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.41%	Merrill Lynch	18/2/2030	(266,728)	(266,728)

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IFS	GBP 3,720,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.2675%	Merrill Lynch	15/3/2030	(130,083)	(130,083)
IFS	GBP 2,000,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.334%	Merrill Lynch	15/5/2030	(60,219)	(60,219)
IFS	GBP 2,000,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.423%	Merrill Lynch	15/3/2048	660,334	660,334
IFS	GBP 3,395,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.5325%	Morgan Stanley	15/11/2046	1,291,436	1,291,436
IRS	USD 184,220,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.5694%	Bank of America	27/3/2021	(1,349,190)	(1,349,190)
IRS	USD 184,220,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.569%	Bank of America	30/3/2021	(1,360,524)	(1,360,524)
IRS	USD 360,985,000	Fund receives Fixed 2.093%; and pays Floating USD LIBOR 3 Month	Bank of America	15/5/2021	4,629,667	4,629,667
IRS	USD 377,330,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.7605%	Bank of America	12/6/2021	(4,479,668)	(4,479,668)
IRS	CAD 23,215,000	Fund receives Fixed 1.905%; and pays Floating CAD CDOR 3 Month	Bank of America	9/7/2021	244,816	244,816
IRS	CAD 299,555,000	Fund receives Fixed 1.9075%; and pays Floating CAD CDOR 3 Month	Bank of America	9/7/2021	3,164,713	3,164,713
IRS	USD 275,700,000	Fund receives Fixed 2.222%; and pays Floating USD LIBOR 3 Month	Bank of America	1/11/2021	6,342,307	6,342,307
IRS	CHF 114,451,000	Fund receives Fixed -0.62%; and pays Floating CHF LIBOR 6 Month	Bank of America	7/1/2022	38,859	38,859
IRS	CHF 182,004,000	Fund receives Fixed -0.62%; and pays Floating CHF LIBOR 6 Month	Bank of America	8/1/2022	61,456	61,456
IRS	CHF 57,475,000	Fund receives Fixed -0.5975%; and pays Floating CHF LIBOR 6 Month	Bank of America	15/1/2022	33,317	33,317
IRS	EUR 23,760,000	Fund receives Fixed -0.477%; and pays Floating EUR EURIBOR 6 Month	Bank of America	5/3/2022	(18,179)	(18,179)
IRS	EUR 17,090,000	Fund receives Fixed -0.4925%; and pays Floating EUR EURIBOR 6 Month	Bank of America	9/3/2022	(17,954)	(17,954)
IRS	EUR 52,170,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.292%	Bank of America	23/3/2022	(136,112)	(136,112)
IRS	USD 210,859,868	Fund receives Fixed 1.209%; and pays Floating USD LIBOR 3 Month	Bank of America	27/3/2022	3,250,582	3,250,582
IRS	USD 76,210,000	Fund receives Fixed 2.2432%; and pays Floating USD LIBOR 3 Month	Bank of America	27/4/2022	2,539,507	2,539,507
IRS	USD 250,597,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.9005%	Bank of America	29/4/2022	(6,941,730)	(6,941,730)
IRS	USD 319,810,000	Fund receives Fixed 1.7055%; and pays Floating USD LIBOR 3 Month	Bank of America	13/7/2022	4,827,085	4,827,085
IRS	EUR 20,540,000	Fund receives Fixed -0.299%; and pays Floating EUR EURIBOR 6 Month	Bank of America	20/7/2022	54,328	54,328
IRS	USD 289,329,655	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.88%	Bank of America	17/8/2022	(3,668,878)	(3,668,878)
IRS	USD 13,490,000	Fund receives Fixed 0.6415%; and pays Floating USD LIBOR 3 Month	Bank of America	8/9/2022	112,629	112,629
IRS	USD 13,490,000	Fund receives Fixed 0.66%; and pays Floating USD LIBOR 3 Month	Bank of America	8/9/2022	117,618	117,618
IRS	USD 13,490,000	Fund receives Fixed 0.665%; and pays Floating USD LIBOR 3 Month	Bank of America	8/9/2022	118,966	118,966
IRS	USD 13,490,000	Fund receives Fixed 0.69%; and pays Floating USD LIBOR 3 Month	Bank of America	8/9/2022	125,708	125,708
IRS	USD 9,356,000	Fund receives Fixed 0.437%; and pays Floating USD LIBOR 3 Month	Bank of America	11/9/2022	39,900	39,900
IRS	USD 8,687,000	Fund receives Fixed 0.439%; and pays Floating USD LIBOR 3 Month	Bank of America	11/9/2022	37,395	37,395
IRS	USD 8,687,000	Fund receives Fixed 0.4625%; and pays Floating USD LIBOR 3 Month	Bank of America	11/9/2022	41,481	41,481
IRS	USD 13,370,000	Fund receives Fixed 0.521%; and pays Floating USD LIBOR 3 Month	Bank of America	11/9/2022	79,500	79,500
IRS	USD 78,000,000	Fund receives Fixed 1.36%; and pays Floating USD LIBOR 3 Month	Bank of America	22/9/2022	894,823	894,823
IRS	USD 45,920,000	Fund receives Fixed 0.36%; and pays Floating USD LIBOR 3 Month	Bank of America	25/9/2022	124,561	124,561
IRS	EUR 24,400,000	Fund receives Fixed -0.3075%; and pays Floating EUR EURIBOR 6 Month	Bank of America	29/9/2022	73,752	73,752
IRS	EUR 18,190,000	Fund receives Fixed -0.328%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/10/2022	45,984	45,984
IRS	EUR 18,630,000	Fund receives Fixed -0.341%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/10/2022	41,257	41,257
IRS	USD 21,110,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.5138%	Bank of America	8/2/2023	(973,300)	(973,300)

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IRS	EUR 7,600,000	Fund receives Fixed -0.333%; and pays Floating EUR EURIBOR 6 Month	Bank of America	12/2/2023	17,023	17,023
IRS	USD 54,430,000	Fund receives Fixed 1.088%; and pays Floating USD LIBOR 3 Month	Bank of America	1/3/2023	949,641	949,641
IRS	EUR 11,880,000	Fund receives Fixed -0.472%; and pays Floating EUR EURIBOR 6 Month	Bank of America	4/3/2023	(13,518)	(13,518)
IRS	USD 123,010,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.43%	Bank of America	15/3/2023	(5,439,040)	(5,437,170)
IRS	CHF 31,792,000	Fund receives Fixed -0.6575%; and pays Floating CHF LIBOR 6 Month	Bank of America	9/5/2023	(36,309)	(36,309)
IRS	CHF 42,919,200	Fund receives Fixed -0.685%; and pays Floating CHF LIBOR 6 Month	Bank of America	16/5/2023	(62,895)	(62,895)
IRS	CHF 43,777,584	Fund receives Fixed -0.68%; and pays Floating CHF LIBOR 6 Month	Bank of America	18/5/2023	(62,071)	(62,071)
IRS	CHF 49,857,804	Fund receives Fixed -0.68%; and pays Floating CHF LIBOR 6 Month	Bank of America	23/5/2023	(70,943)	(70,943)
IRS	GBP 25,870,000	Fund receives Fixed 0.02%; and pays Floating GBP LIBOR 1 Day	Bank of America	26/5/2023	27,686	27,686
IRS	CHF 49,359,226	Fund receives Fixed -0.6175%; and pays Floating CHF LIBOR 6 Month	Bank of America	7/6/2023	(36,943)	(36,943)
IRS	CHF 50,107,093	Fund receives Fixed -0.62375%; and pays Floating CHF LIBOR 6 Month	Bank of America	7/6/2023	(41,030)	(41,030)
IRS	CHF 50,107,093	Fund receives Fixed -0.58%; and pays Floating CHF LIBOR 6 Month	Bank of America	9/6/2023	(16,534)	(16,534)
IRS	EUR 26,100,000	Fund receives Fixed -0.421%; and pays Floating EUR EURIBOR 6 Month	Bank of America	2/7/2023	(2,712)	(2,712)
IRS	USD 324,970,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.7605%	Bank of America	12/7/2023	(4,905,520)	(4,905,520)
IRS	EUR 27,847,350	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.3%	Bank of America	25/7/2023	(76,886)	(76,886)
IRS	EUR 28,990,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.29%	Bank of America	26/7/2023	(87,121)	(87,121)
IRS	CAD 25,050,000	Fund receives Fixed 0.783%; and pays Floating CAD CDOR 3 Month	Bank of America	12/8/2023	9,844	9,844
IRS	CAD 25,050,000	Fund receives Fixed 0.49%; and pays Floating CAD CDOR 1 Day	Bank of America	16/8/2023	6,851	6,851
IRS	USD 31,840,000	Fund receives Fixed 0.258%; and pays Floating USD LIBOR 3 Month	Bank of America	17/8/2023	17,492	17,492
IRS	CAD 25,050,000	Fund receives Fixed 0.49%; and pays Floating CAD CDOR 1 Day	Bank of America	25/8/2023	6,161	6,161
IRS	CAD 152,600,000	Fund receives Fixed 0.76375%; and pays Floating CAD CDOR 3 Month	Bank of America	29/8/2023	25,963	25,963
IRS	USD 115,605,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.29375%	Bank of America	1/9/2023	(35,800)	(35,800)
IRS	EUR 12,180,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.4495%	Bank of America	28/9/2023	12,139	12,139
IRS	MXN 336,953,207	Fund receives Fixed 8.39%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	18/1/2024	1,761,422	1,761,422
IRS	USD 87,929,483	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.525%	Bank of America	6/6/2024	(392,562)	(392,562)
IRS	EUR 137,810,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.54%	Bank of America	28/6/2024	(5,892,769)	(5,892,769)
IRS	MXN 343,311,495	Fund receives Fixed 6.67%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	12/8/2024	1,010,046	1,017,428
IRS	MXN 278,202,000	Fund receives Fixed 6.715%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	13/8/2024	845,692	845,692
IRS	USD 113,340,000	Fund receives Fixed 1.568%; and pays Floating USD LIBOR 3 Month	Bank of America	23/9/2024	5,908,523	5,908,523
IRS	MXN 209,222,697	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.4914992%	Bank of America	8/11/2024	605,206	605,206
IRS	EUR 1,050,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.175%	Bank of America	18/3/2025	(11,569)	(11,569)
IRS	USD 880,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.494%	Bank of America	7/4/2025	(7,252)	(7,252)
IRS	USD 890,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.625%	Bank of America	14/4/2025	(12,687)	(12,687)
IRS	USD 50,000,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.33625%	Bank of America	27/4/2025	(4,692,994)	(4,692,994)
IRS	CAD 8,825,000	Fund receives Fixed 0.751%; and pays Floating CAD CDOR 3 Month	Bank of America	26/5/2025	4,386	4,386
IRS	CAD 2,968,000	Fund receives Fixed 0.815%; and pays Floating CAD CDOR 3 Month	Bank of America	3/6/2025	8,520	8,520
IRS	CAD 2,967,000	Fund receives Fixed 0.82%; and pays Floating CAD CDOR 3 Month	Bank of America	3/6/2025	9,080	9,080
IRS	USD 5,330,000	Fund receives Fixed 0.755%; and pays Floating USD LIBOR 3 Month	Bank of America	8/9/2025	109,632	109,632

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IRS	USD 10,200,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.815%	Bank of America	8/9/2025	(240,341)	(240,341)
IRS	USD 3,246,500	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.8885%	Bank of America	23/8/2026	(477,615)	(477,615)
IRS	USD 17,730,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.4985%	Bank of America	17/8/2027	4,137	4,137
IRS	USD 289,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.9025%	Bank of America	14/3/2028	(50,966)	(50,966)
IRS	USD 3,930,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3.035%	Bank of America	13/9/2028	(766,987)	(766,987)
IRS	JPY 863,940,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.1915%	Bank of America	4/1/2029	(111,771)	(111,771)
IRS	JPY 124,920,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.159%	Bank of America	29/1/2029	(12,949)	(12,949)
IRS	USD 67,625,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3.0035%	Bank of America	16/2/2029	(13,508,043)	(13,508,043)
IRS	USD 11,320,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.6155%	Bank of America	10/2/2030	(980,372)	(980,372)
IRS	USD 5,670,000	Fund receives Fixed 1.419%; and pays Floating USD LIBOR 3 Month	Bank of America	25/2/2030	387,262	387,262
IRS	USD 5,635,000	Fund receives Fixed 1.31%; and pays Floating USD LIBOR 3 Month	Bank of America	26/2/2030	327,609	327,609
IRS	USD 11,260,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.3%	Bank of America	27/2/2030	(643,621)	(643,621)
IRS	USD 5,700,000	Fund receives Fixed 1.0195%; and pays Floating USD LIBOR 3 Month	Bank of America	5/3/2030	176,701	176,701
IRS	EUR 492,000	Fund receives Fixed -0.2095%; and pays Floating EUR EURIBOR 6 Month	Bank of America	9/3/2030	(2,763)	(2,763)
IRS	USD 2,820,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.6465%	Bank of America	11/3/2030	11,605	11,605
IRS	USD 8,710,000	Fund receives Fixed 0.9595%; and pays Floating USD LIBOR 3 Month	Bank of America	20/3/2030	219,403	219,403
IRS	USD 9,220,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.6685%	Bank of America	25/3/2030	21,424	21,424
IRS	USD 460,000	Fund receives Fixed 0.82%; and pays Floating USD LIBOR 3 Month	Bank of America	14/4/2030	5,360	5,360
IRS	USD 21,857,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.688%	Bank of America	23/6/2030	45,189	45,189
IRS	USD 9,400,000	Fund receives Fixed 1.6615%; and pays Floating USD LIBOR 3 Month	Bank of America	21/7/2030	867,428	867,428
IRS	USD 6,350,000	Fund receives Fixed 0.686%; and pays Floating USD LIBOR 3 Month	Bank of America	17/8/2030	(21,292)	(21,292)
IRS	USD 33,510,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.4145%	Bank of America	19/8/2030	(2,284,635)	(2,284,635)
IRS	USD 5,580,000	Fund receives Fixed 0.6485%; and pays Floating USD LIBOR 3 Month	Bank of America	20/8/2030	(39,046)	(39,046)
IRS	USD 2,400,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.7045%	Bank of America	28/8/2030	3,879	3,879
IRS	USD 7,610,000	Fund receives Fixed 1.015%; and pays Floating USD LIBOR 3 Month	Bank of America	8/9/2030	218,782	218,782
IRS	USD 10,660,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.67%	Bank of America	9/10/2030	65,868	65,868
IRS	USD 10,220,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.685%	Bank of America	23/9/2031	(844,093)	(844,093)
IRS	JPY 287,470,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.355%	Bank of America	4/2/2034	(76,161)	(76,161)
IRS	JPY 255,240,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.336%	Bank of America	14/3/2034	(61,375)	(61,375)
IRS	USD 4,760,000	Fund receives Fixed 1.785%; and pays Floating USD LIBOR 3 Month	Bank of America	23/9/2034	276,753	276,753
IRS	USD 5,720,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.982%	Bank of America	7/11/2034	(433,094)	(433,094)
IRS	USD 11,640,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.0915%	Bank of America	12/11/2034	(1,001,415)	(1,001,415)
IRS	USD 9,000,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.757%	Bank of America	12/2/2035	(466,673)	(466,673)
IRS	JPY 224,900,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.6165%	Bank of America	14/12/2038	(139,745)	(139,745)
IRS	USD 3,480,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.9151%	Bank of America	21/9/2039	(158,838)	(158,838)
IRS	USD 6,370,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.1225%	Bank of America	15/11/2039	(408,588)	(408,588)
IRS	USD 5,090,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.9665%	Bank of America	17/8/2040	78,812	78,812

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IRS	JPY 163,330,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.715%	Bank of America	21/3/2044	(97,974)	(97,974)
IRS	JPY 150,180,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.2005%	Bank of America	28/8/2044	56,626	56,626
IRS	USD 4,960,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.3375%	Bank of America	5/7/2049	(416,664)	(416,664)
IRS	JPY 232,000,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.428%	Bank of America	9/1/2050	(30,484)	(30,484)
IRS	USD 4,460,000	Fund receives Fixed 1.8115%; and pays Floating USD LIBOR 3 Month	Bank of America	10/2/2050	816,229	816,229
IRS	USD 3,500,000	Fund receives Fixed 1.709%; and pays Floating USD LIBOR 3 Month	Bank of America	12/2/2050	546,268	546,268
IRS	USD 1,000,000	Fund receives Fixed 0.682%; and pays Floating USD LIBOR 3 Month	Bank of America	11/3/2050	(114,182)	(114,182)
IRS	USD 32,204,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.912%	Bank of America	26/5/2050	1,739,567	1,739,567
IRS	USD 7,730,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.3405%	Bank of America	15/6/2050	(2,514,202)	(2,514,202)
IRS	USD 4,708,394	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.03%	Bank of America	16/7/2050	107,794	107,794
IRS	USD 3,540,000	Fund receives Fixed 1.0145%; and pays Floating USD LIBOR 3 Month	Bank of America	17/8/2050	(96,327)	(96,327)
IRS	USD 1,759,000	Fund receives Fixed 1.242%; and pays Floating USD LIBOR 3 Month	Bank of America	8/9/2050	58,924	58,924
IRS	USD 10,866,394	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.15%	Bank of America	8/6/2051	(23,640)	(23,640)
IRS	USD 3,543,389	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.177%	Bank of America	15/6/2051	(32,400)	(32,400)
IRS	USD 930,000	Fund receives Fixed 3.0335%; and pays Floating USD LIBOR 3 Month	Bank of America	20/2/2053	444,798	444,798
IRS	BRL 64,965,000	Fund receives Fixed 5.42%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2023	575,028	575,028
IRS	MXN 279,950,277	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 7.71%	BNP Paribas	19/11/2026	(1,640,292)	(1,640,292)
IRS	MXN 274,683,000	Fund receives Fixed 6.02%; and pays Floating MXN MXIBTIE 1 Month	Citigroup	24/3/2026	494,137	494,137
IRS	USD 25,040,000	Fund receives Fixed 1.3565%; and pays Floating USD LIBOR 3 Month	Credit Suisse	28/9/2021	278,954	278,954
IRS	EUR 10,447,500	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.45%	Credit Suisse	16/12/2021	11,623	11,623
IRS	EUR 44,360,000	Fund receives Fixed -0.2975%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	16/1/2022	78,343	78,813
IRS	EUR 11,130,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.3365%	Credit Suisse	20/3/2022	(19,866)	(19,866)
IRS	EUR 11,120,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.355%	Credit Suisse	20/3/2022	(16,001)	(16,001)
IRS	EUR 10,348,000	Fund receives Fixed -0.25%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	24/6/2022	34,465	34,465
IRS	EUR 3,882,000	Fund receives Fixed -0.29%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	25/6/2022	9,653	9,653
IRS	EUR 3,882,000	Fund receives Fixed -0.28%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	26/6/2022	10,642	10,642
IRS	EUR 3,882,000	Fund receives Fixed -0.275%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	30/6/2022	11,126	11,126
IRS	EUR 20,960,000	Fund receives Fixed -0.2955%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	16/7/2022	54,902	54,902
IRS	EUR 21,390,000	Fund receives Fixed -0.3005%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	20/7/2022	55,849	55,849
IRS	EUR 20,430,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.397%	Credit Suisse	21/7/2022	(8,468)	(8,468)
IRS	USD 218,945,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.75%	Credit Suisse	12/8/2022	(2,214,783)	(2,214,782)
IRS	USD 110,370,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.21%	Credit Suisse	15/9/2022	(12,773)	(19,881)
IRS	EUR 22,310,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.255%	Credit Suisse	22/9/2022	(95,826)	(95,826)
IRS	USD 11,400,000	Fund receives Fixed 0.353%; and pays Floating USD LIBOR 3 Month	Credit Suisse	29/9/2022	29,252	29,252
IRS	USD 23,040,000	Fund receives Fixed 0.3525%; and pays Floating USD LIBOR 3 Month	Credit Suisse	2/10/2022	58,914	58,914
IRS	EUR 16,060,000	Fund receives Fixed -0.3425%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	2/11/2022	34,323	34,323
IRS	USD 4,240,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.451%	Credit Suisse	1/12/2022	(103,736)	(103,736)
IRS	EUR 20,220,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.401%	Credit Suisse	16/2/2023	(11,957)	(11,957)

種類	想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
IRS	EUR 19,940,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.405%	Credit Suisse	16/2/2023	(9,867)	(9,867)
IRS	EUR 18,330,000	Fund receives Fixed -0.4135%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	2/3/2023	4,975	4,975
IRS	EUR 48,865,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.169%	Credit Suisse	24/3/2023	(300,949)	(300,949)
IRS	EUR 48,865,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.1735%	Credit Suisse	24/3/2023	(295,639)	(295,639)
IRS	EUR 48,660,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.18%	Credit Suisse	24/3/2023	(286,761)	(286,761)
IRS	EUR 17,260,000	Fund receives Fixed -0.298%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	29/4/2023	51,818	51,818
IRS	EUR 16,020,000	Fund receives Fixed -0.341%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	3/5/2023	31,265	31,265
IRS	EUR 13,980,000	Fund receives Fixed -0.378%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	4/5/2023	14,733	14,733
IRS	EUR 10,270,000	Fund receives Fixed -0.415%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	24/6/2023	492	673
IRS	EUR 10,210,000	Fund receives Fixed -0.395%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	25/6/2023	5,816	5,598
IRS	USD 20,310,000	Fund receives Fixed 0.25%; and pays Floating USD LIBOR 3 Month	Credit Suisse	8/7/2023	193	193
IRS	EUR 10,620,000	Fund receives Fixed -0.4%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	8/7/2023	3,710	3,976
IRS	EUR 22,750,000	Fund receives Fixed -0.409%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	20/7/2023	3,112	3,112
IRS	EUR 10,110,000	Fund receives Fixed -0.411%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	27/7/2023	763	763
IRS	EUR 7,090,000	Fund receives Fixed -0.4285%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	5/8/2023	(2,422)	(2,422)
IRS	GBP 108,240,000	Fund receives Fixed -0.09613%; and pays Floating GBP LIBOR 1 Day	Credit Suisse	8/8/2023	(67,683)	(65,326)
IRS	GBP 107,950,000	Fund receives Fixed -0.1%; and pays Floating GBP LIBOR 1 Day	Credit Suisse	8/8/2023	(78,225)	(68,357)
IRS	EUR 5,160,000	Fund receives Fixed -0.4305%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	9/8/2023	(1,523)	(2,062)
IRS	GBP 110,470,000	Fund receives Fixed -0.07476%; and pays Floating GBP LIBOR 1 Day	Credit Suisse	10/8/2023	(63,295)	(33,082)
IRS	GBP 107,260,000	Fund receives Fixed -0.09681%; and pays Floating GBP LIBOR 1 Day	Credit Suisse	11/8/2023	(22,820)	(63,807)
IRS	EUR 10,840,000	Fund receives Fixed -0.439%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	24/8/2023	(7,119)	(7,119)
IRS	EUR 20,370,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.17%	Credit Suisse	13/12/2023	(113,690)	(113,690)
IRS	EUR 10,855,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.052%	Credit Suisse	3/1/2024	(90,627)	(90,627)
IRS	EUR 10,855,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.059%	Credit Suisse	3/1/2024	(88,783)	(88,783)
IRS	EUR 4,580,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.173%	Credit Suisse	11/11/2024	(46,298)	(46,298)
IRS	USD 48,010,000	Fund receives Fixed 3.0855%; and pays Floating USD LIBOR 3 Month	Credit Suisse	29/11/2024	5,684,906	5,684,906
IRS	USD 41,590,000	Fund receives Fixed 2.5155%; and pays Floating USD LIBOR 3 Month	Credit Suisse	28/2/2025	4,118,581	4,118,581
IRS	USD 16,670,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.295%	Credit Suisse	28/2/2025	3,248	5,348
IRS	USD 14,170,000	Fund receives Fixed 0.358%; and pays Floating USD LIBOR 3 Month	Credit Suisse	2/6/2025	22,074	22,074
IRS	EUR 8,070,000	Fund receives Fixed -0.3385%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	20/7/2026	(15,581)	(15,581)
IRS	USD 2,310,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.65%	Credit Suisse	20/4/2027	(10,982)	(10,982)
IRS	USD 14,610,000	Fund receives Fixed 0.6485%; and pays Floating USD LIBOR 3 Month	Credit Suisse	20/6/2027	48,579	48,579
IRS	USD 14,610,000	Fund receives Fixed 0.6795%; and pays Floating USD LIBOR 3 Month	Credit Suisse	20/6/2027	71,080	71,080
IRS	EUR 7,850,000	Fund receives Fixed -0.249%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	16/8/2027	(13,121)	(13,121)
IRS	EUR 7,960,000	Fund receives Fixed -0.2495%; and pays Floating EUR EURIBOR 6 Month	Credit Suisse	16/8/2027	(13,548)	(13,548)
IRS	EUR 3,990,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed -0.2585%	Credit Suisse	16/8/2027	8,991	8,991
IRS	USD 14,810,000	Fund receives Fixed 0.6555%; and pays Floating USD LIBOR 3 Month	Credit Suisse	12/7/2028	(81,165)	(81,165)
IRS	USD 5,370,000	Fund receives Fixed 1.7835%; and pays Floating USD LIBOR 3 Month	Credit Suisse	7/1/2030	547,080	547,080

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IRS	USD 5,400,000	Fund receives Fixed 1.713%; and pays Floating USD LIBOR 3 Month	Credit Suisse	8/1/2030	515,042	515,042
IRS	EUR 9,150,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.185%	Credit Suisse	16/1/2030	(367,949)	(366,318)
IRS	USD 9,310,000	Fund receives Fixed 1.737%; and pays Floating USD LIBOR 3 Month	Credit Suisse	23/1/2030	910,182	910,182
IRS	USD 5,400,000	Fund receives Fixed 1.6815%; and pays Floating USD LIBOR 3 Month	Credit Suisse	28/1/2030	500,440	500,440
IRS	USD 4,760,000	Fund receives Fixed 1.567%; and pays Floating USD LIBOR 3 Month	Credit Suisse	29/1/2030	390,777	390,777
IRS	USD 5,610,000	Fund receives Fixed 1.2315%; and pays Floating USD LIBOR 3 Month	Credit Suisse	2/3/2030	285,073	285,073
IRS	USD 37,570,000	Fund receives Fixed 0.634%; and pays Floating USD LIBOR 3 Month	Credit Suisse	15/5/2030	(272,100)	(281,084)
IRS	USD 6,290,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.63358%	Credit Suisse	15/5/2030	47,303	47,303
IRS	USD 13,510,000	Fund receives Fixed 0.599%; and pays Floating USD LIBOR 3 Month	Credit Suisse	18/5/2030	(135,941)	(135,941)
IRS	USD 7,230,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.6475%	Credit Suisse	2/6/2030	40,785	40,785
IRS	USD 6,930,000	Fund receives Fixed 0.664%; and pays Floating USD LIBOR 3 Month	Credit Suisse	3/6/2030	(27,425)	(27,425)
IRS	USD 6,960,000	Fund receives Fixed 0.575%; and pays Floating USD LIBOR 3 Month	Credit Suisse	28/7/2030	(95,427)	(95,427)
IRS	USD 6,720,000	Fund receives Fixed 0.575%; and pays Floating USD LIBOR 3 Month	Credit Suisse	31/7/2030	(92,472)	(92,472)
IRS	USD 2,400,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.672%	Credit Suisse	27/8/2030	11,565	11,565
IRS	USD 2,400,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.6795%	Credit Suisse	27/8/2030	9,794	9,794
IRS	USD 2,400,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.683%	Credit Suisse	27/8/2030	8,968	8,968
IRS	USD 2,405,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.725%	Credit Suisse	1/9/2030	(664)	(664)
IRS	USD 2,405,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.7365%	Credit Suisse	1/9/2030	(3,389)	(3,389)
IRS	USD 2,410,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.74%	Credit Suisse	1/9/2030	(4,227)	(4,227)
IRS	USD 2,420,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.746%	Credit Suisse	2/9/2030	(5,670)	(5,670)
IRS	USD 10,700,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.65%	Credit Suisse	4/11/2030	95,831	95,831
IRS	USD 13,120,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.76%	Credit Suisse	3/6/2031	57,796	57,796
IRS	USD 13,950,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.76%	Credit Suisse	3/5/2032	208,019	208,019
IRS	USD 14,460,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.765%	Credit Suisse	4/5/2032	208,791	208,791
IRS	USD 7,930,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.77%	Credit Suisse	6/5/2032	111,126	111,126
IRS	JPY 211,250,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.3714%	Credit Suisse	30/1/2045	17,877	17,877
IRS	USD 5,650,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.976%	Credit Suisse	15/2/2047	186,821	185,099
IRS	USD 3,440,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.705%	Credit Suisse	16/8/2049	(114,087)	(114,087)
IRS	JPY 231,500,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.3795%	Credit Suisse	10/1/2050	(175)	(175)
IRS	JPY 231,500,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.401%	Credit Suisse	10/1/2050	(13,575)	(13,575)
IRS	JPY 232,000,000	Fund receives Floating JPY LIBOR 6 Month; and pays Fixed 0.429%	Credit Suisse	10/1/2050	(31,092)	(31,092)
IRS	USD 680,000	Fund receives Fixed 0.9815%; and pays Floating USD LIBOR 3 Month	Credit Suisse	21/8/2050	(24,460)	(24,460)
IRS	USD 680,000	Fund receives Fixed 0.993%; and pays Floating USD LIBOR 3 Month	Credit Suisse	21/8/2050	(22,372)	(22,372)
IRS	USD 2,655,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.0835%	Credit Suisse	20/6/2052	65,705	65,705
IRS	USD 2,655,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.1295%	Credit Suisse	20/6/2052	33,627	33,627
IRS	USD 2,730,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.881%	Credit Suisse	12/7/2053	235,215	235,215

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IRS	USD 420,000	Fund receives Fixed 1.9125%; and pays Floating USD LIBOR 3 Month	Credit Suisse	1/12/2056	67,751	67,751
IRS	USD 67,298,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.345%	Goldman Sachs	27/8/2025	(9,272)	(9,272)
IRS	MXN 414,800,000	Fund receives Fixed 7.481%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	14/4/2027	2,244,023	2,244,023
IRS	USD 57,865,931	Fund receives Fixed 1.076%; and pays Floating USD LIBOR 3 Month	Goldman Sachs	17/8/2030	2,021,145	2,021,145
IRS	USD 23,142,534	Fund receives Fixed 0.6305%; and pays Floating USD LIBOR 3 Month	Goldman Sachs	21/8/2030	(203,043)	(203,043)
IRS	USD 16,373,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.8815%	Goldman Sachs	2/7/2050	1,021,057	1,021,057
IRS	USD 10,475,159	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.872%	Goldman Sachs	21/7/2050	680,778	680,778
IRS	USD 12,761,000	Fund receives Fixed 0.956%; and pays Floating USD LIBOR 3 Month	Goldman Sachs	28/10/2050	(563,269)	(563,269)
IRS	BRL 8,497,537	Fund receives Fixed 12.4%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	928,105	928,105
IRS	BRL 64,155,897	Fund receives Fixed 5.13%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	401,460	401,460
IRS	BRL 14,017,904	Fund receives Fixed 8.195%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	413,869	413,869
IRS	BRL 10,765,416	Fund receives Fixed 8.375%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	342,681	342,681
IRS	BRL 6,194,622	Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	312,077	312,077
IRS	BRL 29,228,390	Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	1,472,487	1,472,487
IRS	MXN 144,525,723	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.64%	UBS	18/11/2026	(821,723)	(821,723)
TRS	USD 59,729,000	Fund receives IBOXX US Dollar Liquid High Yield + 0bps; and pays USD LIBOR 3 Month BBA + 0bps	Barclays	20/9/2020	2,666,694	2,630,696
TRS	USD 2,810,000	Fund receives IBOXX US Dollar Liquid High Yield + 0bps; and pays EUR EURIBOR 3 Month + 0bps	BNP Paribas	20/9/2020	100,508	98,921
TRS	USD 4,710,000	Fund receives IBOXX US Dollar Liquid High Yield + 0bps; and pays USD LIBOR 3 Month BBA + 0bps	BNP Paribas	20/9/2020	465,638	464,220
TRS	EUR 3,500,000	Fund receives IBOXX Euro Liquid High Yield + 0bps; and pays EUR EURIBOR 3 Month + 0bps	BNP Paribas	20/9/2020	26,608	27,266
TRS	EUR 2,700,000	Fund receives IBOXX Euro Liquid High Yield + 0bps; and pays EUR EURIBOR 3 Month + 0bps	BNP Paribas	20/9/2020	28,122	28,453
TRS	USD 1,760,000	Fund receives IBOXX US Dollar Liquid Investment Grade + 0bps; and pays USD LIBOR 3 Month BBA + 0bps	BNP Paribas	20/9/2020	58,088	57,407
TRS	USD (9,260)	Fund receives USD LIBOR 3 Month BBA - 30bps; and pays Tidewater Inc + 0bps	BNP Paribas	29/9/2020	(16,483)	(16,483)
TRS	USD (10,523)	Fund receives USD LIBOR 3 Month BBA - 30bps; and pays Tidewater Inc + 0bps	BNP Paribas	29/9/2020	(18,731)	(18,731)
TRS	USD (284,458)	Fund receives USD LIBOR 3 Month BBA - 65bps; and pays EQT Corp + 0bps	BNP Paribas	12/2/2021	233,256	233,256
TRS	USD (15,000)	Fund receives USD LIBOR 3 Month BBA - 25bps; and pays General Electric Co + 0bps	Citibank	31/8/2020	(825)	(825)
TRS	USD 5,033	Fund receives Performance Shell Construction Inc + 0bps; and pays USD LIBOR 3 Month BBA + 5bps	Citibank	10/12/2020	215,242	215,242
TRS	USD (106,265)	Fund receives USD LIBOR 3 Month BBA - 15bps; and pays EQT Corp + 0bps	Citibank	12/2/2021	94,576	94,576
TRS	USD 2,830,000	Fund receives IBOXX US Dollar Liquid High Yield + 0bps; and pays USD LIBOR 3 Month BBA + 0bps	Credit Suisse	20/9/2020	216,082	215,170
TRS	USD 2,360,000	Fund receives IBOXX US Dollar Liquid High Yield + 0bps; and pays USD LIBOR 3 Month BBA + 0bps	Goldman Sachs	20/9/2020	108,589	107,676
TRS	EUR 2,700,000	Fund receives IBOXX Euro Liquid High Yield + 0bps; and pays EUR EURIBOR 3 Month + 0bps	JP Morgan	20/9/2020	23,942	24,333
TRS	USD 6,610,000	Fund receives IBOXX US Dollar Liquid High Yield + 0bps; and pays USD LIBOR 3 Month BBA + 0bps	JP Morgan	20/9/2020	469,789	467,724
TRS	USD 4,710,000	Fund receives IBOXX US Dollar Liquid High Yield + 0bps; and pays USD LIBOR 3 Month BBA + 0bps	JP Morgan	20/9/2020	203,238	201,372
TRS	USD 2,830,000	Fund receives IBOXX US Dollar Liquid High Yield + 0bps; and pays USD LIBOR 3 Month BBA + 0bps	JP Morgan	20/9/2020	136,093	134,988
TRS	USD (22,000)	Fund receives USD LIBOR 3 Month BBA - 20bps; and pays Commscope Holding Inc + 0bps	Merrill Lynch	6/11/2020	16,500	16,500
TRS	USD 890,000	Fund receives IBOXX US Dollar Liquid Investment Grade + 0bps; and pays USD LIBOR 3 Month BBA + 0bps	Morgan Stanley	20/9/2020	27,291	26,938
Total (USD underlying exposure - USD 10,007,232,232)					(13,432,259)	(6,357,145)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

買建オプション 2020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)
22,302,000	Put	OTC USD/RUB	Bank of America	USD 70	2/9/2020	(375,476)	—
16,152,000	Call	OTC EUR/USD	Bank of America	EUR 1.18	4/9/2020	147,112	192,949
15,250,000	Call	OTC EUR/USD	Bank of America	EUR 1.175	4/9/2020	100,748	271,277
30,204,000	Call	OTC USD/TWTD	Bank of America	USD 30.25	4/9/2020	(129,734)	23
134,990,000	Call	OTC EUR/USD	Bank of America	EUR 1.205	9/9/2020	(225,400)	240,602
134,990,000	Call	OTC EUR/USD	Bank of America	EUR 1.235	9/9/2020	(96,035)	5,332
110,000	Call	OTC EUR/NOK	Bank of America	EUR 10.5	10/9/2020	(17,197)	38,395
13,270,000	Call	OTC USD/BRL	Bank of America	USD 5.85	10/9/2020	(63,241)	13,062
13,270,000	Put	OTC USD/BRL	Bank of America	USD 5.3	10/9/2020	(120,907)	40,457
690,000	Call	OTC USD/CLP	Bank of America	USD 1	10/9/2020	(104,165)	9,686
220,000	Put	OTC USD/JPY	Bank of America	USD 101	11/9/2020	(22,225)	1,443
4,341,000	Put	OTC EUR/USD	Bank of America	EUR 1.1675	18/9/2020	(14,895)	4,069
4,824,000	Put	OTC GBP/USD	Bank of America	GBP 1.29	18/9/2020	(20,688)	4,338
19,282,407	Call	OTC EUR/USD	Bank of America	EUR 1.185	22/9/2020	(15,894)	254,079
16,566,000	Put	OTC AUD/USD	Bank of America	AUD 0.67	23/9/2020	(140,840)	118
16,566,000	Call	OTC EUR/USD	Bank of America	EUR 1.2	24/9/2020	37,420	103,539
331,500	Call	OTC EUR/USD	Bank of America	EUR 1	24/9/2020	23,716	55,325
15,250,000	Call	OTC EUR/USD	Bank of America	EUR 1.185	25/9/2020	57,593	210,011
15,220,000	Call	OTC EUR/USD	Bank of America	EUR 1.18	25/9/2020	84,135	261,219
8,177,000	Call	OTC EUR/USD	Bank of America	EUR 1.2075	29/9/2020	5,444	24,780
8,177,000	Call	OTC EUR/USD	Bank of America	EUR 1.2075	29/9/2020	5,444	24,780
7,353,798	Call	OTC USD/JPY	Bank of America	USD 107	29/9/2020	(143,086)	32,523
7,353,798	Put	OTC USD/JPY	Bank of America	USD 107	29/9/2020	(68,203)	99,169
3,327,000	Put	OTC USD/JPY	Bank of America	USD 108.45	6/10/2020	(14,018)	82,531
3,327,000	Call	OTC USD/JPY	Bank of America	USD 108.45	6/10/2020	(48,217)	6,479
14,630,888	Put	OTC USD/BRL	Bank of America	USD 5.25	8/10/2020	(110,389)	145,344
687,126	Put	OTC USD/BRL	Bank of America	USD 4.9	8/10/2020	(71,950)	55,580
89,990,000	Call	OTC EUR/USD	Bank of America	EUR 1.1845	9/10/2020	39,013	637,448
8,990,000	Put	OTC USD/MXN	Bank of America	USD 23.8	9/10/2020	474,140	773,057
14,796,044	Put	OTC USD/BRL	Bank of America	USD 5.2	13/10/2020	(125,227)	132,535
694,867	Put	OTC USD/BRL	Bank of America	USD 4.9	13/10/2020	(101,543)	65,920
14,976,000	Call	OTC USD/ZAR	Bank of America	USD 17	15/10/2020	(109,634)	283,936
11,044,000	Call	OTC USD/JPY	Bank of America	USD 106	22/10/2020	18,559	124,361
22,275,000	Put	OTC USD/JPY	Bank of America	USD 104	26/10/2020	(26,661)	26,465
4,328,084	Put	OTC NZD/USD	Bank of America	NZD 0.62	27/10/2020	(248,442)	80,974
440,000	Put	OTC USD/JPY	Bank of America	USD 100	28/10/2020	(25,753)	19,875
59,101,208	Call	OTC USD/CAD	Bank of America	USD 1.36	3/11/2020	(364,513)	96,004
1,784,299	Call	OTC USD/CAD	Bank of America	USD 1.4	3/11/2020	(168,218)	26,805
5,525,000	Call	OTC USD/TWTD	Bank of America	USD 30.9	11/11/2020	(18,301)	3,561
2,618,080	Put	OTC AUD/JPY	Bank of America	AUD 1	12/11/2020	(271,207)	56,482
1,925,000	Put	OTC USD/RUB	Bank of America	USD 1	18/11/2020	(153,305)	30,230
22,089,000	Put	OTC AUD/JPY	Bank of America	AUD 70	20/11/2020	(141,560)	28,784
50,990,000	Put	OTC USD/JPY	Bank of America	USD 102.7	27/11/2020	(51,436)	330,224
309,080,000	Call	OTC EUR/USD	Barclays	EUR 1.18	13/10/2020	2,377,669	6,197,591
666,180	Put	OTC USD/JPY	Barclays	USD 105.6	19/11/2020	(41,316)	653
15,250,000	Call	OTC EUR/USD	BNP Paribas	EUR 1.125	4/9/2020	821,100	1,032,283
33,000	Put	OTC USD/ZAR	BNP Paribas	USD 16.7	9/9/2020	612	11,947
16,214,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.17	23/9/2020	(92,148)	27,577
8,898,912	Call	OTC USD/RUB	BNP Paribas	USD 75	29/9/2020	8,802	125,555
4,263,000	Put	OTC AUD/USD	BNP Paribas	AUD 0.609	6/10/2020	(57,678)	—
4,263,000	Call	OTC AUD/USD	BNP Paribas	AUD 0.609	6/10/2020	385,497	544,582
11,044,000	Call	OTC USD/ZAR	BNP Paribas	USD 18.75	13/10/2020	(22,716)	24,142
5,522,000	Put	OTC USD/ZAR	BNP Paribas	USD 16	13/10/2020	(12,247)	21,217
884,000	Call	OTC USD/CAD	BNP Paribas	USD 1.4	22/10/2020	(159,602)	7,474
110,000	Call	OTC USD/CAD	BNP Paribas	USD 1.4	22/10/2020	(14,030)	930
19,880,000	Put	OTC USD/RUB	BNP Paribas	USD 74	27/11/2020	74,859	462,077
4,418,000	Call	OTC USD/RUB	BNP Paribas	USD 82	27/11/2020	(10,434)	38,827

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3,100,000	Call	OTC EUR/USD	BNP Paribas	EUR 1.25	28/6/2021	586,656	907,353
15,400,000	Call	OTC EUR/USD	Citibank	EUR 1.1125	31/8/2020	1,011,690	1,234,337
5,695,000	Call	OTC USD/ZAR	Citibank	USD 17.1	1/9/2020	(75,851)	1,515
995,000	Put	OTC EUR/USD	Citibank	EUR 1.2	4/9/2020	26,487	285,885
793,022	Put	OTC USD/CNH	Citibank	USD 7.1	4/9/2020	(263,283)	—
6,629,000	Call	OTC USD/ZAR	Citibank	USD 17.75	4/9/2020	(101,053)	256
19,880,000	Put	OTC USD/ZAR	Citibank	USD 17.1	9/9/2020	180,048	382,381
16,566,000	Call	OTC USD/BRL	Citibank	USD 6	10/9/2020	(44,653)	3,885
9,417,000	Call	OTC USD/ZAR	Citibank	USD 17.5	22/9/2020	(65,249)	42,664
8,898,912	Call	OTC USD/MXN	Citibank	USD 23	29/9/2020	(79,428)	29,628
8,898,912	Call	OTC USD/ZAR	Citibank	USD 17.2	29/9/2020	(28,867)	89,711
28,506,000	Put	OTC USD/RUB	Citibank	USD 73.5	2/10/2020	(143,732)	338,562
19,217,000	Call	OTC USD/ZAR	Citibank	USD 17.75	13/10/2020	(159,618)	135,912
44,325,906	Call	OTC USD/CNH	Citibank	USD 7.05	3/11/2020	(340,553)	117,555
6,055,000	Call	OTC USD/TRY	Citibank	USD 7.7	6/11/2020	(161,281)	149,183
11,044,000	Put	OTC USD/BRL	Citibank	USD 5.4	24/11/2020	69,145	338,413
6,393,000	Put	OTC EUR/RUB	Citibank	EUR 73.441	22/12/2020	(183,731)	—
463,000	Put	OTC USD/JPY	Citibank	USD 100	18/2/2021	(31,996)	127,739
370,000	Put	OTC USD/CAD	Credit Suisse	USD 1.41	21/12/2020	(157,862)	19,738
11,044,000	Put	OTC NZD/JPY	Deutsche Bank	NZD 69	9/9/2020	(23,627)	1,107
2,618,080	Put	OTC AUD/JPY	Deutsche Bank	AUD 71	12/10/2020	(317,652)	23,691
8,835,000	Put	OTC NZD/JPY	Deutsche Bank	NZD 69	15/10/2020	(15,645)	11,902
19,284,000	Put	OTC USD/BRL	Deutsche Bank	USD 5.45	22/10/2020	130,507	535,143
9,642,000	Call	OTC USD/BRL	Deutsche Bank	USD 6	22/10/2020	(49,778)	75,404
18,940,000	Call	OTC USD/CLP	Deutsche Bank	USD 775	3/11/2020	32,615	417,930
5,634,000	Put	OTC USD/MXN	Goldman Sachs	USD 21.4	10/9/2020	(72,523)	9,358
37,178,024	Call	OTC EUR/AUD	Goldman Sachs	EUR 1.65	13/10/2020	(272,233)	178,408
1,235,640	Call	OTC EUR/AUD	Goldman Sachs	EUR 1.7	13/10/2020	(131,173)	67,785
245,390,000	Call	OTC EUR/USD	Goldman Sachs	EUR 1.18	13/10/2020	1,870,903	4,920,496
14,868,000	Put	OTC USD/INR	HSBC Bank Plc	USD 75	4/9/2020	141,190	278,123
7,718,000	Call	OTC USD/CAD	HSBC Bank Plc	USD 1.335	18/9/2020	(21,402)	5,997
19,880,000	Put	OTC GBP/USD	HSBC Bank Plc	GBP 1.27	2/10/2020	(138,194)	15,972
2,079,000	Put	OTC USD/JPY	HSBC Bank Plc	USD 100	18/2/2021	(90,657)	573,584
19,910,059	Put	OTC NZD/JPY	JP Morgan	NZD 68	10/9/2020	(226,882)	1,508
25,679,000	Put	OTC USD/TRY	JP Morgan	USD 6.5	10/9/2020	(117,093)	4
14,976,000	Put	OTC USD/ZAR	JP Morgan	USD 16	15/9/2020	(3,484)	11,042
15,250,000	Call	OTC EUR/USD	JP Morgan	EUR 1.215	25/9/2020	(20,509)	42,941
3,342,000	Put	OTC USD/JPY	JP Morgan	USD 107	29/9/2020	(23,356)	45,068
3,342,000	Call	OTC USD/JPY	JP Morgan	USD 107	29/9/2020	(89,436)	14,780
19,880,000	Call	OTC EUR/AUD	JP Morgan	EUR 1.65	6/10/2020	(159,700)	78,342
89,890,000	Call	OTC EUR/USD	JP Morgan	EUR 1.22	9/10/2020	(97,066)	324,018
884,000	Put	OTC AUD/USD	JP Morgan	AUD 0.7	15/10/2020	8,421	48,469
19,282,406	Call	OTC EUR/USD	JP Morgan	EUR 1.165	22/10/2020	361,001	626,044
22,275,000	Put	OTC USD/JPY	JP Morgan	USD 106	22/10/2020	(44,974)	5,034
11,044,000	Call	OTC USD/JPY	JP Morgan	USD 107.5	22/10/2020	(9,622)	57,746
15,396,000	Call	OTC USD/IDR	JP Morgan	USD 15,000	23/10/2020	(109,373)	129,727
663,000	Put	OTC USD/JPY	JP Morgan	USD 100	30/10/2020	(38,329)	32,612
13,472,000	Call	OTC USD/TWD	JP Morgan	USD 30	3/11/2020	(93,933)	21,117
4,400,000	Call	OTC USD/CNH	JP Morgan	USD 7.2	16/11/2020	(59,177)	7,791
5,682,000	Put	OTC USD/MXN	Morgan Stanley	USD 22.5	4/9/2020	110,242	167,181
9,940,000	Put	OTC USD/ZAR	Morgan Stanley	USD 16.7	9/9/2020	(1,059)	54,575
8,835,000	Put	OTC USD/ZAR	Morgan Stanley	USD 16.7	9/9/2020	28,338	48,508
4,418,000	Call	OTC USD/ZAR	Morgan Stanley	USD 17.8	9/9/2020	(5,082)	1,995
5,634,000	Put	OTC USD/MXN	Morgan Stanley	USD 21.4	10/9/2020	(59,676)	9,358
5,467,000	Put	OTC AUD/USD	Morgan Stanley	AUD 0.705	18/9/2020	(15,323)	2,205
8,898,912	Call	OTC USD/BRL	Morgan Stanley	USD 5.4	29/9/2020	133,198	277,538
8,835,000	Put	OTC EUR/AUD	Morgan Stanley	EUR 1.58	6/10/2020	(4,231)	18,676

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40,429,966	Put	OTC AUD/JPY	Morgan Stanley	AUD 72.5	12/10/2020	(400,467)	23,339
40,429,965	Put	OTC AUD/JPY	Morgan Stanley	AUD 73	13/10/2020	(391,194)	33,949
663,000	Put	OTC USD/JPY	Morgan Stanley	USD 100	3/12/2020	(7,620)	62,393
5,522,000	Put	OTC AUD/USD	RBS Plc	AUD 0.67	23/9/2020	(9,685)	39
16,887,000	Put	OTC USD/JPY	Standard Chartered Bank	USD 105	22/10/2020	(46,896)	5,961
11,050,000	Call	OTC USD/TWD	Standard Chartered Bank	USD 30.9	11/11/2020	(30,237)	7,123
884,000	Put	OTC EUR/NOK	UBS	EUR 1	8/9/2020	(61,843)	141
552,000	Put	OTC EUR/NOK	UBS	EUR 1	10/9/2020	(56,626)	2,975
371,456	Put	OTC EUR/NOK	UBS	EUR 1	10/9/2020	(41,905)	2,002
167	Call	Jupai Holdings Ltd	Goldman Sachs	JPY 7,000	4/9/2020	(33,690)	1,429
567	Call	Jupai Holdings Ltd	JP Morgan	JPY 7,000	30/10/2020	(15,210)	135,979
7,135	Put	S&P 500 Index	JP Morgan	USD 2,900	18/12/2020	(193,320)	67,108
277,000	Call	SPDR S&P 500 Trust	Morgan Stanley	USD 360	18/6/2021	4,825,139	5,974,689
59	Call	Alphabet Inc	Exchange Traded	USD 1,660	18/9/2020	(59,647)	249,865
1,680	Call	Altice Europe NV	Exchange Traded	EUR 4.5	18/12/2020	(76,621)	42,078
30	Call	Amazon.com Inc	Exchange Traded	USD 3,600	18/9/2020	(328,044)	184,425
100	Put	American Airlines Group Inc	Exchange Traded	USD 5	19/2/2021	(1,118)	3,850
948	Call	Apple Inc	Exchange Traded	USD 420	18/9/2020	1,909,895	2,223,060
5,932	Put	Apple Inc	Exchange Traded	USD 350	16/10/2020	(1,594,522)	266,940
1,784	Call	Bank of America Corp	Exchange Traded	USD 25	18/9/2020	12,131	224,784
2,632	Call	Bank of America Corp	Exchange Traded	USD 27	18/12/2020	45,775	422,436
743	Put	BJ's Wholesale Club Holdings Inc	Exchange Traded	USD 30	20/11/2020	(155,064)	27,863
566	Call	Caesars Entertainment Corp Inc	Exchange Traded	USD 40	19/3/2021	111,046	815,040
421	Call	Caesars Entertainment Corp Inc	Exchange Traded	USD 35	19/3/2021	230,826	742,013
743	Put	Carnival Corp	Exchange Traded	USD 12.5	18/9/2020	(100,977)	10,030
1,174	Put	Carnival Corp	Exchange Traded	USD 15	16/10/2020	(106,829)	167,295
250	Put	Carnival Corp	Exchange Traded	USD 10	16/10/2020	(2,377)	6,125
258	Put	Caterpillar Inc	Exchange Traded	USD 115	18/9/2020	(13,500)	3,225
5,064	Put	CBOE SPX Volatility Index	Exchange Traded	USD 24	16/9/2020	(404,721)	468,420
297	Put	Chewy Inc	Exchange Traded	USD 45	16/10/2020	(129,474)	31,928
892	Call	Citigroup Inc	Exchange Traded	USD 55	18/9/2020	(187,091)	49,506
370	Call	Citigroup Inc	Exchange Traded	USD 65	18/9/2020	(148,903)	1,295
500	Put	Delta Air Lines Inc	Exchange Traded	USD 10	19/3/2021	(1,100)	17,000
891	Call	DR Horton Inc	Exchange Traded	USD 80	15/1/2021	(115,941)	371,993
600	Call	EPR Properties	Exchange Traded	USD 50	18/12/2020	(222,311)	34,500
297	Put	Etsy Inc	Exchange Traded	USD 70	18/9/2020	(177,450)	1,485
2,428	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,500	18/9/2020	(1,193,151)	99,906
526	Put	EURO STOXX 50 Index	Exchange Traded	EUR 2,900	18/9/2020	(14,381)	40,464
197	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,400	18/9/2020	(47,354)	40,177
131	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,250	18/9/2020	(4,653)	82,026
1,694	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,800	20/11/2020	(18,553)	76,775
122	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,300	18/12/2020	151,352	230,628
2,953	Call	EURO STOXX Bank Index	Exchange Traded	EUR 70	18/9/2020	(380,918)	57,232
1,860	Put	Eurodollar IMM	Exchange Traded	USD 99.75	13/12/2021	171,343	499,875
1,481	Put	Exxon Mobil Corp	Exchange Traded	USD 37.5	16/10/2020	(103,226)	168,093
385	Call	Facebook Inc	Exchange Traded	USD 265	18/9/2020	808,244	1,205,050
225	Put	Ford Motor Co	Exchange Traded	USD 7	18/9/2020	(832)	7,088
400	Call	Freeport-McMoRan Inc	Exchange Traded	USD 19	20/11/2020	4,120	22,000
154	Call	Freeport-McMoRan Inc	Exchange Traded	USD 15	20/11/2020	26,229	30,415
42	Call	Intel Corp	Exchange Traded	USD 75	18/9/2020	(6,179)	126
534	Call	JPMorgan Chase & Co	Exchange Traded	USD 100	18/9/2020	(42,156)	206,925
605	Call	JPMorgan Chase & Co	Exchange Traded	USD 110	18/12/2020	(72,122)	260,150
258	Call	Lions Gate Entertainment Corp	Exchange Traded	USD 10	16/10/2020	3,074	15,480
210	Call	Lions Gate Entertainment Corp	Exchange Traded	USD 10	18/12/2020	7,833	23,625

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251	Call	Lions Gate Entertainment Corp	Exchange Traded	USD 11	15/1/2021	790	21,335
63	Put	Macy's Inc	Exchange Traded	USD 5	18/9/2020	(863)	472
39	Call	Micron Technology Inc	Exchange Traded	USD 60	16/10/2020	(5,614)	858
899	Call	Micron Technology Inc	Exchange Traded	USD 60	15/1/2021	(113,516)	114,173
129	Call	Microsoft Corp	Exchange Traded	USD 230	18/9/2020	53,271	81,915
520	Call	MSCI Emerging Markets Index	Exchange Traded	USD 1,100	25/9/2020	(602,532)	1,110,200
23	Call	NASDAQ 100 Stock Index	Exchange Traded	USD 11,450	18/9/2020	1,185,217	1,647,490
22	Call	NASDAQ 100 Stock Index	Exchange Traded	USD 11,950	16/10/2020	574,630	1,292,720
334	Call	NXP Semiconductors NV	Exchange Traded	USD 150	18/9/2020	(16,287)	1,670
129	Call	NXP Semiconductors NV	Exchange Traded	USD 150	16/10/2020	(2,799)	5,998
225	Put	Occidental Petroleum Corp	Exchange Traded	USD 12	18/9/2020	2,543	9,113
444	Call	PayPal Holdings Inc	Exchange Traded	USD 200	18/9/2020	40,759	361,860
254	Call	Russell 2000 E-Mini Index	Exchange Traded	USD 1,610	18/9/2020	(62,787)	369,570
200	Call	Russell 2000 E-Mini Index	Exchange Traded	USD 1,550	18/9/2020	(23,830)	858,000
60	Call	S&P 500 Index	Exchange Traded	USD 3,400	18/9/2020	460,886	769,800
44	Put	S&P 500 Index	Exchange Traded	USD 3,400	18/9/2020	(43,599)	124,960
42	Put	S&P 500 Index	Exchange Traded	USD 3,150	18/9/2020	(89,470)	34,440
42	Put	S&P 500 Index	Exchange Traded	USD 3,375	18/9/2020	(230,706)	102,900
34	Put	S&P 500 Index	Exchange Traded	USD 3,225	18/9/2020	(306,285)	38,590
34	Put	S&P 500 Index	Exchange Traded	USD 2,925	18/9/2020	(106,899)	12,240
24	Put	S&P 500 Index	Exchange Traded	USD 3,300	18/9/2020	(93,677)	39,000
53	Call	S&P 500 Index	Exchange Traded	USD 3,500	18/12/2020	843,869	924,850
125	Call	Sabre Corp	Exchange Traded	USD 15	16/10/2020	(8,216)	625
1,487	Put	Slack Technologies Inc	Exchange Traded	USD 25	18/12/2020	(27,474)	273,608
1,487	Call	Slack Technologies Inc	Exchange Traded	USD 42	18/12/2020	(46,004)	342,753
394	Put	Southwest Airlines Co	Exchange Traded	USD 15	18/9/2020	(34,199)	1,576
100	Put	Southwest Airlines Co	Exchange Traded	USD 20	18/9/2020	(16,020)	900
134	Put	Southwest Airlines Co	Exchange Traded	USD 15	18/12/2020	(17,882)	1,005
134	Put	Southwest Airlines Co	Exchange Traded	USD 12.5	18/12/2020	(13,829)	536
129	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 342	4/9/2020	(12,034)	10,127
1,484	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 345	11/9/2020	747,961	1,128,582
7,448	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 342	18/9/2020	4,586,478	8,334,312
2,110	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 340	18/9/2020	1,607,547	2,703,965
1,187	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 345	18/9/2020	590,524	1,054,056
386	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 333	18/9/2020	529,515	728,768
129	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 325	18/9/2020	(15,970)	18,253
4,999	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	16/10/2020	2,161,583	4,501,599
1,776	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 333	16/10/2020	2,448,795	3,815,736
1,480	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 320	16/10/2020	(1,211,676)	551,300
1,034	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	20/11/2020	1,039,052	1,501,368
1,894	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 340	18/12/2020	2,578,302	4,521,925
1,485	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 360	18/12/2020	865,458	1,740,420
951	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	18/12/2020	699,746	1,646,181
743	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	31/12/2020	859,874	1,343,716
890	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	18/6/2021	144,002	498,845
1,211	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 305	17/12/2021	5,850,704	7,580,254
236	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 360	17/12/2021	320,088	625,990
125	Put	Teva Pharmaceutical Industries Ltd	Exchange Traded	USD 10	18/9/2020	3,038	9,063
200	Put	Teva Pharmaceutical Industries Ltd	Exchange Traded	USD 8	16/10/2020	(2,308)	3,800
200	Put	Uber Technologies Inc	Exchange Traded	USD 20	18/9/2020	(6,640)	400
120	Put	US Treasury 10 Year Note	Exchange Traded	USD 138.5	4/9/2020	(16,180)	8,437
38	Put	US Treasury 10 Year Note	Exchange Traded	USD 138.5	25/9/2020	(355)	9,203
1,280	Put	US Treasury 10 Year Note	Exchange Traded	USD 138	23/10/2020	(141,946)	420,000
596	Call	Walmart Inc	Exchange Traded	USD 140	18/9/2020	51,664	157,344
593	Call	Walmart Inc	Exchange Traded	USD 135	18/9/2020	48,592	287,605

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334	Call	Walt Disney Co/The	Exchange Traded	USD 155	18/9/2020	(19,125)	7,515
200	Call	Walt Disney Co/The	Exchange Traded	USD 145	18/9/2020	(3,321)	14,700
134	Call	Walt Disney Co/The	Exchange Traded	USD 150	18/9/2020	(3,846)	5,025
1,361	Call	Wells Fargo & Co	Exchange Traded	USD 35	16/10/2020	(236,406)	8,847
630	Call	Western Digital Corp	Exchange Traded	USD 70	16/10/2020	(23,301)	2,835
200	Call	Western Digital Corp	Exchange Traded	USD 40	16/10/2020	20,260	39,100
129	Call	Western Digital Corp	Exchange Traded	USD 42.5	16/10/2020	1,135	16,125
500	Call	Xerox Holdings Corp	Exchange Traded	USD 25	16/10/2020	(10,199)	7,500
134	Call	Xerox Holdings Corp	Exchange Traded	USD 30	15/1/2021	(2,908)	3,685
403	Call	Xilinx Inc	Exchange Traded	USD 120	18/9/2020	(25,958)	9,471
67	Call	Zimmer Biomet Holdings Inc	Exchange Traded	USD 150	18/9/2020	(10,501)	6,834
35	Call	Zimmer Biomet Holdings Inc	Exchange Traded	USD 155	18/9/2020	(5,900)	1,138
Total (USD underlying exposure - USD 2,061,004,324)						27,199,747	94,350,021

売建オプション 2020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)
(15,400,000)	Call	OTC EUR/USD	Bank of America	EUR 1.1125	31/8/2020	(718,091)	(1,234,337)
(13,938,000)	Put	OTC USD/RUB	Bank of America	USD 68	2/9/2020	90,444	-
(15,250,000)	Call	OTC EUR/USD	Bank of America	EUR 1.125	4/9/2020	(272,882)	(1,032,283)
(33,560,000)	Call	OTC USD/TWD	Bank of America	USD 31	4/9/2020	66,885	-
(269,980,000)	Call	OTC EUR/USD	Bank of America	EUR 1.22	9/9/2020	328,046	(97,759)
(13,270,000)	Call	OTC USD/BRL	Bank of America	USD 5.6	10/9/2020	106,592	(80,913)
(14,976,000)	Put	OTC USD/ZAR	Bank of America	USD 16	15/9/2020	119,219	(11,042)
(19,282,407)	Call	OTC EUR/USD	Bank of America	EUR 1.205	22/9/2020	46,645	(84,306)
(6,627,000)	Call	OTC AUD/USD	Bank of America	AUD 0.72	23/9/2020	(79,514)	(124,703)
(27,611,000)	Put	OTC AUD/USD	Bank of America	AUD 0.63	23/9/2020	73,004	-
(33,133,000)	Call	OTC EUR/USD	Bank of America	EUR 1.22	24/9/2020	(26,340)	(67,642)
(15,220,000)	Call	OTC EUR/USD	Bank of America	EUR 1.21	25/9/2020	427	(56,376)
(15,250,000)	Call	OTC EUR/USD	Bank of America	EUR 1.215	25/9/2020	5,654	(42,941)
(21,946,331)	Put	OTC USD/BRL	Bank of America	USD 5.05	8/10/2020	73,650	(79,733)
(14,384,000)	Put	OTC USD/MXN	Bank of America	USD 22.8	9/10/2020	(416,126)	(641,523)
(22,194,067)	Put	OTC USD/BRL	Bank of America	USD 5	13/10/2020	76,538	(75,003)
(2,209,000)	Put	OTC USD/JPY	Bank of America	USD 105	22/10/2020	16,981	(16,662)
(16,566,000)	Call	OTC USD/JPY	Bank of America	USD 107.5	22/10/2020	(7,268)	(86,619)
(28,715,700)	Put	OTC AUD/JPY	Bank of America	AUD 67	20/11/2020	100,946	(6,677)
(122,510,000)	Call	OTC EUR/USD	Barclays	EUR 1.2	13/10/2020	(956,853)	(1,157,806)
(186,570,000)	Call	OTC EUR/USD	Barclays	EUR 1.2	13/10/2020	(1,453,912)	(1,763,218)
(15,250,000)	Call	OTC EUR/USD	BNP Paribas	EUR 1.175	4/9/2020	(242,486)	(271,277)
(16,214,000)	Put	OTC EUR/USD	BNP Paribas	EUR 1.153	23/9/2020	37,280	(5,806)
(4,418,000)	Call	OTC USD/ZAR	BNP Paribas	USD 17.75	13/10/2020	14,569	(31,246)
(20,045,000)	Put	OTC USD/JPY	BNP Paribas	USD 100	22/10/2020	30,189	(19,723)
(4,418,000)	Call	OTC USD/RUB	BNP Paribas	USD 76	27/11/2020	29,251	(104,946)
(33,133,000)	Put	OTC USD/RUB	BNP Paribas	USD 71.5	27/11/2020	(76,386)	(355,586)
(9,470,000)	Call	OTC USD/ZAR	Citibank	USD 18.5	4/9/2020	54,357	-
(4,418,000)	Call	OTC USD/ZAR	Citibank	USD 17.8	9/9/2020	64,821	(1,996)
(28,715,000)	Put	OTC USD/ZAR	Citibank	USD 16.7	9/9/2020	(32,717)	(157,658)
(20,904,000)	Put	OTC USD/RUB	Citibank	USD 70.5	2/10/2020	54,029	(50,881)
(5,522,000)	Put	OTC USD/ZAR	Citibank	USD 16	13/10/2020	36,957	(21,217)
(30,924,000)	Call	OTC USD/ZAR	Citibank	USD 18.75	13/10/2020	153,613	(67,599)
(6,055,000)	Put	OTC USD/TRY	Citibank	USD 7.25	6/11/2020	(1,850)	(96,604)
(463,000)	Put	OTC USD/JPY	Citibank	USD 100	18/11/2020	27,976	(76,663)
(5,522,000)	Call	OTC USD/BRL	Citibank	USD 6	24/11/2020	29,247	(76,696)

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)
(22,089,000)	Put	OTC USD/BRL	Citibank	USD 5	24/11/2020	(58,689)	(188,888)
(308,000)	Put	OTC USD/CAD	Credit Suisse	USD 1.41	21/10/2020	118,573	(1,547)
(4,418,000)	Put	OTC USD/ZAR	Deutsche Bank	USD 17.1	9/9/2020	(47,314)	(84,978)
(5,522,500)	Put	OTC USD/ZAR	Deutsche Bank	USD 17.1	9/9/2020	(65,991)	(106,222)
(9,642,000)	Call	OTC USD/BRL	Deutsche Bank	USD 5.65	22/10/2020	104,520	(191,518)
(110,500)	Put	OTC USD/JPY	Deutsche Bank	USD 107.25	26/10/2020	16,863	(71,488)
(9,470,000)	Put	OTC USD/CLP	Deutsche Bank	USD 740	3/11/2020	102,424	(48,301)
(22,728,000)	Call	OTC USD/CLP	Deutsche Bank	USD 810	3/11/2020	27,908	(191,213)
(8,451,000)	Put	OTC USD/MXN	Goldman Sachs	USD 20.3	10/9/2020	31,903	(24)
(37,178,024)	Call	OTC EUR/AUD	Goldman Sachs	EUR 1.71	13/10/2020	123,720	(31,382)
(245,390,000)	Call	OTC EUR/USD	Goldman Sachs	EUR 1.2	13/10/2020	(1,914,642)	(2,319,109)
(7,434,000)	Call	OTC USD/INR	HSBC Bank Plc	USD 77	4/9/2020	24,474	-
(4,418,000)	Call	OTC GBP/USD	HSBC Bank Plc	GBP 1.32	2/10/2020	(42,371)	(90,121)
(16,566,600)	Put	OTC GBP/USD	HSBC Bank Plc	GBP 1.23	2/10/2020	35,490	(727)
(2,079,000)	Put	OTC USD/JPY	HSBC Bank Plc	USD 100	19/11/2020	69,636	(349,282)
(11,044,000)	Call	OTC EUR/NOK	JP Morgan	EUR 10.6	2/9/2020	56,519	(767)
(24,887,574)	Put	OTC NZD/JPY	JP Morgan	NZD 65	10/9/2020	131,986	(91)
(15,250,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.185	25/9/2020	(17,327)	(210,011)
(10,695,798)	Put	OTC USD/JPY	JP Morgan	USD 107	29/9/2020	172,919	(144,238)
(10,695,798)	Call	OTC USD/JPY	JP Morgan	USD 107	29/9/2020	269,854	(47,303)
(4,263,000)	Put	OTC AUD/USD	JP Morgan	AUD 0.609	6/10/2020	93,598	-
(4,263,000)	Call	OTC AUD/USD	JP Morgan	AUD 0.609	6/10/2020	(450,984)	(544,582)
(8,835,000)	Put	OTC EUR/AUD	JP Morgan	EUR 1.58	6/10/2020	22,859	(18,676)
(26,506,560)	Call	OTC EUR/AUD	JP Morgan	EUR 1.7	6/10/2020	110,557	(20,963)
(3,327,000)	Put	OTC USD/JPY	JP Morgan	USD 108.45	6/10/2020	560	(82,532)
(3,327,000)	Call	OTC USD/JPY	JP Morgan	USD 108.45	6/10/2020	76,613	(6,479)
(89,890,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.23	9/10/2020	88,028	(206,413)
(19,282,406)	Call	OTC EUR/USD	JP Morgan	EUR 1.185	22/10/2020	(216,259)	(349,898)
(3,313,000)	Put	OTC USD/JPY	JP Morgan	USD 105	22/10/2020	16,473	(24,989)
(11,044,000)	Call	OTC USD/JPY	JP Morgan	USD 106	22/10/2020	8,940	(124,361)
(23,094,000)	Call	OTC USD/IDR	JP Morgan	USD 15,500	23/10/2020	104,163	(74,584)
(4,400,000)	Call	OTC USD/CNH	JP Morgan	USD 7.6	16/11/2020	25,248	(359)
(4,735,000)	Call	OTC USD/MXN	Morgan Stanley	USD 24	4/9/2020	28,524	-
(5,522,000)	Call	OTC USD/ZAR	Morgan Stanley	USD 16.7	9/9/2020	3,412	(79,031)
(9,939,500)	Put	OTC USD/ZAR	Morgan Stanley	USD 17.1	9/9/2020	(20,828)	(191,181)
(16,566,000)	Call	OTC USD/BRL	Morgan Stanley	USD 6.2	10/9/2020	32,782	(351)
(8,451,000)	Put	OTC USD/MXN	Morgan Stanley	USD 20.3	10/9/2020	23,690	(23)
(1,325,000)	Call	OTC EUR/AUD	Morgan Stanley	EUR 1.65	6/10/2020	17,455	(5,222)
(40,429,965)	Put	OTC AUD/JPY	Morgan Stanley	AUD 69.5	13/10/2020	165,541	(2,260)
(74,291)	Call	OTC EUR/NOK	UBS	EUR 1	10/9/2020	19,622	(25,931)
(110,000)	Call	OTC EUR/NOK	UBS	EUR 1	10/9/2020	31,805	(38,395)
(167)	Call	Jupai Holdings Ltd	Goldman Sachs	JPY 8,000	4/9/2020	5,707	-
(567)	Call	Jupai Holdings Ltd	JP Morgan	JPY 8,000	30/10/2020	2,809	(28,907)
(567)	Call	Jupai Holdings Ltd	JP Morgan	JPY 7,600	30/10/2020	3,241	(55,891)
(15)	Call	Adobe Inc	Exchange Traded	USD 470	16/10/2020	(83,171)	(93,937)
(4)	Call	Alphabet Inc	Exchange Traded	USD 1,640	18/9/2020	(14,744)	(20,900)
(119)	Call	Alphabet Inc	Exchange Traded	USD 1,760	18/9/2020	192,207	(147,560)
(1,680)	Call	Alice Europe NV	Exchange Traded	EUR 6.5	18/12/2020	30,706	(6,011)
(2)	Call	Amazon.com Inc	Exchange Traded	USD 2,960	18/9/2020	(89,787)	(97,425)
(59)	Call	Amazon.com Inc	Exchange Traded	USD 4,000	18/9/2020	469,782	(74,045)
(297)	Call	Apple Inc	Exchange Traded	USD 55	18/9/2020	(1,890,269)	(2,171,812)
(1,896)	Call	Apple Inc	Exchange Traded	USD 445	18/9/2020	(3,010,058)	(3,346,440)
(1,996)	Call	Apple Inc	Exchange Traded	USD 555	18/9/2020	(172,257)	(499,998)
(8,908)	Put	Apple Inc	Exchange Traded	USD 330	16/10/2020	606,849	(289,510)
(102)	Call	Applied Materials Inc	Exchange Traded	USD 72.5	16/10/2020	5,487	(6,222)
(1,238)	Call	Bank of America Corp	Exchange Traded	USD 28	18/9/2020	26,368	(24,141)

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)
(743)	Put	BJ's Wholesale Club Holdings Inc	Exchange Traded	USD 25	20/11/2020	39,229	(33,435)
(92)	Call	Capital One Financial Corp	Exchange Traded	USD 82.5	18/9/2020	11,205	(2,852)
(129)	Put	Caterpillar Inc	Exchange Traded	USD 100	18/9/2020	1,916	(710)
(898)	Call	CBOE SPX Volatility Index	Exchange Traded	USD 30	16/9/2020	13,806	(206,540)
(7,595)	Put	CBOE SPX Volatility Index	Exchange Traded	USD 20	16/9/2020	161,729	(56,962)
(11)	Call	Charter Communications Inc	Exchange Traded	USD 605	18/9/2020	(17,265)	(23,815)
(297)	Put	Chewy Inc	Exchange Traded	USD 35	16/10/2020	51,422	(7,871)
(126)	Call	Citigroup Inc	Exchange Traded	USD 60	18/9/2020	8,102	(1,323)
(892)	Call	Citigroup Inc	Exchange Traded	USD 62.5	18/9/2020	77,930	(5,352)
(891)	Put	DR Horton Inc	Exchange Traded	USD 60	15/1/2021	(48,695)	(285,120)
(891)	Call	DR Horton Inc	Exchange Traded	USD 95	15/1/2021	14,206	(108,257)
(297)	Put	Etsy Inc	Exchange Traded	USD 60	18/9/2020	87,313	(891)
(131)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,050	18/9/2020	4,503	(23,202)
(197)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,550	18/9/2020	25,578	(3,877)
(2,428)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,700	18/9/2020	139,757	(10,135)
(1,694)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	20/11/2020	—	(34,347)
(122)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 3,550	18/12/2020	(45,546)	(72,098)
(5,906)	Call	EURO STOXX Bank Index	Exchange Traded	EUR 80	18/9/2020	205,052	(26,415)
(465)	Call	Eurodollar IMM	Exchange Traded	USD 100	13/12/2021	22,492	(52,313)
(930)	Call	Eurodollar IMM	Exchange Traded	USD 99.375	13/12/2021	(600,203)	(1,005,562)
(24)	Call	Facebook Inc	Exchange Traded	USD 275	18/9/2020	(43,452)	(56,280)
(770)	Call	Facebook Inc	Exchange Traded	USD 285	18/9/2020	(885,756)	(1,283,975)
(24)	Call	Home Depot Inc/The	Exchange Traded	USD 280	18/9/2020	(13,259)	(19,980)
(39)	Call	Johnson & Johnson	Exchange Traded	USD 165	18/9/2020	4,263	(624)
(534)	Call	JPMorgan Chase & Co	Exchange Traded	USD 110	18/9/2020	70,454	(37,380)
(250)	Call	Microsoft Corp	Exchange Traded	USD 232.5	28/8/2020	2,010	(1,250)
(129)	Call	Microsoft Corp	Exchange Traded	USD 250	18/9/2020	(13,590)	(19,930)
(142)	Call	Morgan Stanley	Exchange Traded	USD 50	18/9/2020	(33,470)	(43,665)
(520)	Call	MSCI Emerging Markets Index	Exchange Traded	USD 1,150	25/9/2020	262,766	(247,000)
(14)	Call	NASDAQ 100 Stock Index	Exchange Traded	USD 9,175	18/9/2020	(3,188,379)	(4,015,410)
(46)	Call	NASDAQ 100 Stock Index	Exchange Traded	USD 11,800	18/9/2020	(1,559,689)	(2,090,010)
(16)	Call	NVIDIA Corp	Exchange Traded	USD 460	18/9/2020	(91,340)	(108,360)
(38)	Call	PayPal Holdings Inc	Exchange Traded	USD 180	18/9/2020	(82,012)	(91,010)
(889)	Call	PayPal Holdings Inc	Exchange Traded	USD 220	18/9/2020	66,533	(136,906)
(134)	Call	Russell 2000 E-Mini Index	Exchange Traded	USD 1,650	18/9/2020	134,045	(75,710)
(134)	Put	Russell 2000 E-Mini Index	Exchange Traded	USD 1,200	18/9/2020	260,092	(10,385)
(34)	Put	S&P 500 Index	Exchange Traded	USD 3,050	18/9/2020	165,931	(19,040)
(42)	Put	S&P 500 Index	Exchange Traded	USD 3,250	18/9/2020	132,773	(53,550)
(42)	Put	S&P 500 Index	Exchange Traded	USD 3,275	18/9/2020	147,443	(60,270)
(44)	Put	S&P 500 Index	Exchange Traded	USD 3,325	18/9/2020	31,582	(81,400)
(58)	Put	S&P 500 Index	Exchange Traded	USD 3,100	18/9/2020	238,997	(38,860)
(60)	Call	S&P 500 Index	Exchange Traded	USD 3,500	18/9/2020	(262,354)	(335,100)
(53)	Call	S&P 500 Index	Exchange Traded	USD 3,600	18/12/2020	(584,534)	(628,315)
(1,487)	Call	Slack Technologies Inc	Exchange Traded	USD 35	18/12/2020	72,956	(613,387)
(258)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 330	4/9/2020	7,731	(4,773)
(338)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 337	11/9/2020	5,566	(42,926)
(338)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 358	11/9/2020	(2,474)	(36,504)
(743)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 340	11/9/2020	60,959	(120,366)
(1,484)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	11/9/2020	(453,663)	(622,538)
(129)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 305	18/9/2020	5,792	(8,062)
(593)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 360	18/9/2020	(73,058)	(93,694)
(474)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 253	30/9/2020	(3,374,286)	(4,609,176)
(474)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 253	30/9/2020	1,201,654	(14,457)
(771)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 230	30/9/2020	(7,558,425)	(9,262,408)

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)
(771)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 230	30/9/2020	2,037,488	(12,721)
(618)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 295	16/10/2020	(2,302,199)	(3,468,834)
(618)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 295	16/10/2020	1,121,519	(114,330)
(938)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 375	16/10/2020	(58,650)	(104,587)
(1,468)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 300	16/10/2020	246,739	(310,482)
(2,424)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 310	16/10/2020	1,074,387	(676,296)
(1,128)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 310	20/11/2020	307,696	(709,512)
(1,128)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 360	20/11/2020	(524,757)	(1,025,352)
(1,531)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 300	20/11/2020	72,863	(770,093)
(1,793)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 300	18/12/2020	(9,699)	(1,269,444)
(743)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 250	31/12/2020	347,192	(209,155)
(890)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 250	18/6/2021	(20,217)	(663,050)
(118)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 270	17/12/2021	48,647	(174,758)
(354)	Call	STMicroelectronics NV	Exchange Traded	EUR 29	18/9/2020	16,702	(4,855)
(166)	Call	Uber Technologies Inc	Exchange Traded	USD 46	18/9/2020	16,649	(415)
(20)	Call	Unitedhealth Group Inc	Exchange Traded	USD 340	18/9/2020	6,206	(1,290)
(173)	Call	US Bancorp	Exchange Traded	USD 42.5	18/9/2020	6,626	(1,125)
(731)	Put	US Treasury 10 Year Note	Exchange Traded	USD 138	20/11/2020	67,420	(468,297)
(596)	Put	Walmart Inc	Exchange Traded	USD 125	18/9/2020	16,293	(30,694)
(1,783)	Call	Walmart Inc	Exchange Traded	USD 145	18/9/2020	(21,811)	(246,054)
(200)	Call	Walt Disney Co/The	Exchange Traded	USD 160	18/9/2020	5,053	(3,300)
(129)	Call	Western Digital Corp	Exchange Traded	USD 47.5	16/10/2020	(864)	(7,546)
(134)	Call	Western Digital Corp	Exchange Traded	USD 57.5	16/10/2020	17,125	(1,474)
(200)	Call	Western Digital Corp	Exchange Traded	USD 45	16/10/2020	(8,740)	(16,500)
(65)	Call	Xilinx Inc	Exchange Traded	USD 110	18/9/2020	1,937	(6,370)
Total (USD underlying exposure - USD 1,153,006,136)						(19,983,039)	(57,873,992)

差金決済取引 2020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)
Brazil			
179,649	Oi SA	Merrill Lynch	19,761
			19,761
Canada			
44,319	Bausch Health Cos Inc	Merrill Lynch	(50,967)
			(50,967)
Germany			
99,951	Tele Columbus AG	Merrill Lynch	(35,763)
			(35,763)
Italy			
2,397,642	Telecom Italia SpA/Milano	Merrill Lynch	106,949
29,149	UniCredit SpA	Merrill Lynch	6,918
			113,867

保有高	銘柄	取引相手	未実現評価益／ (損) (米ドル)
Luxembourg			
12,754	Ardagh Group SA	Merrill Lynch	1,275
65,483	Aroundtown SA	Merrill Lynch	(37,800)
			(36,525)
Netherlands			
226,901	ALTICE EUROPE NV	Merrill Lynch	(83,621)
			(83,621)
United Kingdom			
345,810	Arrow Global Group Plc	Merrill Lynch	160,307
609,424	ITV Plc	Merrill Lynch	(7,793)
			152,514
Total (USD underlying exposure - USD 5,427,995)			79,266

買建スワップション 2020年8月31日現在

想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
USD 52,820,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.39% Fixed semi-annually from 24/11/2023; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/8/2023	Bank of America	22/5/2023	(5,124)	155,977
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	(344,458)	—
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	537,558	882,016
USD 165,050,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.2% Fixed semi-annually from 25/3/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/12/2023	Barclays	23/9/2020	2,703,072	3,222,979
USD 14,853,200	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/6/2021; and pays 1.25% Fixed semi-annually from 25/9/2021	Barclays	23/3/2021	150,726	666,132
USD 19,910,000	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	(738,191)	38,532
USD 16,665,000	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	817,449	1,384,059
USD 16,665,000	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	(523,609)	43,001
USD 16,020,250	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	2,250,505	2,987,036
USD 16,020,250	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	(600,499)	136,032
USD 16,020,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 14/6/2024; and pays 2.95% Fixed semi-annually from 14/9/2024	Barclays	12/3/2024	(585,681)	136,421
USD 16,020,000	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	2,220,256	2,942,357
EUR 5,600,000	Fund purchases a call option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020	BNP Paribas	16/9/2020	4,543	60,856
EUR 16,800,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020; and pays 5% Fixed	BNP Paribas	18/11/2020	(294,101)	155,257
EUR 16,800,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020; and pays 5% Fixed	BNP Paribas	18/11/2020	(112,721)	35,419
USD 14,173,556	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed semi-annually from 15/12/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/9/2021	BNP Paribas	11/6/2021	12,231	868,314
USD 15,712,739	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.72% Fixed semi-annually from 21/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/1/2021	Citibank	19/10/2020	(248,561)	142,275
USD 35,567,419	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 23/2/2021; and pays 0.81% Fixed semi-annually from 23/5/2021	Citibank	19/11/2020	71,720	327,805
USD 24,436,269	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 10/5/2021; and pays 0.8875% Fixed semi-annually from 10/8/2021	Citibank	8/2/2021	1,415,804	2,567,685
USD 7,510,000	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	(242,352)	26,413
USD 7,510,000	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	221,941	490,705
USD 10,460,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 27/5/2025; and pays 1.492% Fixed semi-annually from 27/8/2025	Citibank	25/2/2025	(169,114)	380,298
USD 10,460,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.492% Fixed semi-annually from 27/8/2025; and pays Floating USD LIBOR 3 Month BBA quarterly from 27/5/2025	Citibank	25/2/2025	106,089	655,501

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USD 10,193,500	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	1,137,424	1,713,416
EUR 11,200,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020; and pays 5% Fixed	Credit Suisse	21/10/2020	(127,148)	33,502
USD 4,300,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/12/2020; and pays 1.35% Fixed semi-annually from 8/3/2021	Deutsche Bank	4/9/2020	(174,136)	14
USD 76,183,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 28/1/2021; and pays 1.145% Fixed semi-annually from 28/4/2021	Deutsche Bank	26/10/2020	1,280,997	2,553,253
USD 4,680,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.828% Fixed semi-annually from 25/5/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/2/2021	Deutsche Bank	23/11/2020	(211,469)	112,387
USD 4,680,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/2/2021; and pays 0.828% Fixed semi-annually from 25/5/2021	Deutsche Bank	23/11/2020	158,035	481,891
USD 5,900,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.89% Fixed semi-annually from 2/11/2025; and pays Floating USD LIBOR 3 Month BBA quarterly from 2/8/2025	Deutsche Bank	30/4/2025	(90,211)	228,094
USD 5,900,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/8/2025; and pays 0.89% Fixed semi-annually from 2/11/2025	Deutsche Bank	30/4/2025	99,874	418,179
USD 38,377,975	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.58% Fixed semi-annually from 29/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/1/2021	Goldman Sachs	27/10/2020	(486,202)	278,968
USD 38,377,975	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/1/2021; and pays 0.98% Fixed semi-annually from 29/4/2021	Goldman Sachs	27/10/2020	1,685,983	2,395,757
USD 13,330,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 22/3/2021; and pays 1.06% Fixed semi-annually from 22/6/2021	Goldman Sachs	18/12/2020	520,500	835,002
USD 52,970,099	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.85% Fixed semi-annually from 22/6/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 22/3/2021	Goldman Sachs	18/12/2020	(1,284,535)	1,607,565
USD 15,000,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 23/3/2021; and pays 1.1% Fixed semi-annually from 23/6/2021	Goldman Sachs	21/12/2020	246,687	845,187
USD 19,520,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 22/9/2021; and pays 1.41% Fixed semi-annually from 22/12/2021	Goldman Sachs	18/6/2021	240,017	637,319
USD 17,465,000	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	(787,630)	137,279
USD 4,215,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 6/9/2025; and pays 1.2825% Fixed semi-annually from 6/12/2025	Goldman Sachs	4/6/2025	(20,144)	207,887
USD 4,215,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.2825% Fixed semi-annually from 6/12/2025; and pays Floating USD LIBOR 3 Month BBA quarterly from 6/9/2025	Goldman Sachs	4/6/2025	(2,257)	225,774
EUR 2,800,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020; and pays 5% Fixed	JP Morgan	16/9/2020	(44,109)	3,666
USD 31,493,631	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 6/1/2020; and pays 0.75% Fixed semi-annually from 6/4/2021	JP Morgan	2/10/2020	(415,037)	189,425
EUR 11,300,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020; and pays 5% Fixed	JP Morgan	21/10/2020	(75,554)	113,409
EUR 11,300,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020; and pays 5% Fixed	JP Morgan	21/10/2020	(36,385)	33,801
JPY 592,100,000	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	333,452	518,517
JPY 592,100,000	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	(178,483)	6,660

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USD 43,465,573	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed semi-annually from 6/12/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/9/2021	JP Morgan	4/6/2021	(76,164)	2,633,914
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	(591,456)	293,604
USD 92,660,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 7/2/2025; and pays 1.772% Fixed semi-annually from 7/5/2025	JP Morgan	5/11/2024	(390,787)	110,504
USD 92,660,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.772% Fixed semi-annually from 7/5/2025; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/2/2025	JP Morgan	5/11/2024	654,150	1,155,441
USD 14,419,000	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	(580,347)	209,093
USD 14,419,000	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	1,792,596	2,582,036
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	(32,220)	73,765
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	272,524	378,509
USD 2,777,500	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	(44,228)	93,189
USD 2,777,500	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	305,906	443,323
USD 64,407,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.93% Fixed semi-annually from 23/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/1/2021	Morgan Stanley	21/10/2020	(2,465,338)	1,229,936
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	(1,119,440)	321,025
USD 4,940,000	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	(194,220)	86,990
USD 4,940,000	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	540,606	821,816
USD 20,510,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 11/8/2022; and pays 2.85% Fixed semi-annually from 11/11/2022	Nomura	9/5/2022	(790,406)	400,480
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	(351,556)	156,907
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	980,642	1,489,104
USD 4,215,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 9/9/2025; and pays 1.429% Fixed semi-annually from 9/12/2025	UBS	5/6/2025	(48,141)	177,783
USD 4,215,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.429% Fixed semi-annually from 9/12/2025; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/9/2025	UBS	5/6/2025	27,979	253,903
EUR 12,595,000	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	(669,719)	165,648
Total (USD underlying exposure - USD 658,465,753)				5,637,533	44,958,992

売建スワップション 2020年8月31日現在

想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
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	3,973,308	—
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	2,273,129	—
USD (10,480,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.625% Fixed semi-annually from 4/5/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/2/2021	Bank of America	2/11/2020	255,369	(81)
USD (4,405,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.765% Fixed semi-annually from 19/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/7/2021	Bank of America	15/4/2021	26,407	(94,951)
USD (4,405,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/7/2021; and pays 0.765% Fixed semi-annually from 19/10/2021	Bank of America	15/4/2021	36,809	(84,549)
USD (4,405,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.7175% Fixed semi-annually from 19/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 20/7/2021	Bank of America	16/4/2021	11,773	(109,805)
USD (4,405,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 20/7/2021; and pays 0.7175% Fixed semi-annually from 19/10/2021	Bank of America	16/4/2021	42,776	(78,802)
USD (38,370,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed semi-annually from 3/12/2023; and pays Floating USD LIBOR 3 Month BBA quarterly from 3/9/2023	Bank of America	1/6/2021	160,382	(418,046)
USD (9,070,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.05% Fixed semi-annually from 15/12/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/9/2021	Bank of America	11/6/2021	52,625	(81,158)
USD (9,235,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.742% Fixed semi-annually from 29/12/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/9/2021	Bank of America	25/6/2021	(10,176)	(253,056)
USD (9,235,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/9/2021; and pays 0.742% Fixed semi-annually from 29/12/2021	Bank of America	25/6/2021	53,492	(189,389)
USD (9,340,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.665% Fixed semi-annually from 16/1/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/10/2021	Bank of America	14/7/2021	(78,561)	(317,198)
USD (9,340,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/10/2021; and pays 0.665% Fixed semi-annually from 16/1/2022	Bank of America	14/7/2021	60,771	(177,866)
USD (15,780,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.15% Fixed semi-annually from 12/7/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/4/2022	Bank of America	10/1/2022	299,177	(68,892)
USD (5,270,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.15% Fixed semi-annually from 12/7/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/4/2022	Bank of America	10/1/2022	273	(79,304)
USD (12,200,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.85% Fixed semi-annually from 24/8/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/5/2022	Bank of America	22/2/2022	135,878	(78,842)
USD (12,200,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.85% Fixed semi-annually from 24/8/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/5/2022	Bank of America	22/2/2022	129,778	(78,842)
USD (32,290,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/7/2023; and pays 0.61% Fixed semi-annually from 12/10/2023	Bank of America	6/4/2023	(26,483)	(145,956)
USD (32,290,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.61% Fixed semi-annually from 12/10/2023; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/7/2023	Bank of America	6/4/2023	60,635	(58,837)
USD (330,110,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/12/2020; and pays 0.7% Fixed semi-annually from 25/3/2021	Barclays	23/9/2020	(2,779,038)	(3,142,159)
USD (100,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 1/6/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 1/3/2021	Barclays	27/11/2020	136,827	(1)
USD (24,030,250)	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	(4,028,432)	(4,744,833)
USD (24,030,250)	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	712,437	(3,965)

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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	532,666	(10,084)
USD (4,610,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.6925% Fixed semi-annually from 8/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/7/2021	Barclays	6/4/2021	9,235	(119,845)
USD (9,220,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/7/2021; and pays 0.7125% Fixed semi-annually from 8/10/2021	Barclays	6/4/2021	97,238	(160,922)
USD (9,220,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.7125% Fixed semi-annually from 8/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/7/2021	Barclays	6/4/2021	31,400	(226,760)
USD (4,610,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/7/2021; and pays 0.6925% Fixed semi-annually from 8/10/2021	Barclays	6/4/2021	51,202	(77,878)
USD (4,660,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/7/2021; and pays 0.877% Fixed semi-annually from 16/10/2021	Barclays	14/4/2021	16,665	(109,621)
USD (4,660,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.877% Fixed semi-annually from 16/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/7/2021	Barclays	14/4/2021	57,450	(68,836)
EUR (14,100,000)	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	349,445	(2,109)
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	256,272	(7,879)
USD (259,565,000)	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	726,491	(1,588)
USD (42,170,000)	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	808,510	(17,633)
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	187,728	(11,824)
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	75,568	(10,659)
USD (8,070,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.95% Fixed semi-annually from 6/2/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 6/11/2021	Barclays	4/8/2021	(42,284)	(131,861)
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	45,964	(26,913)
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	84,687	(47,734)
USD (15,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.1% Fixed semi-annually from 10/7/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/4/2022	Barclays	6/1/2022	291,546	(69,720)
USD (11,167,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 8/9/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/6/2022	Barclays	4/3/2022	89,406	(94,850)
EUR (20,040,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives -0.115% Fixed annually from 6/4/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 6/10/2022	Barclays	4/4/2022	98,381	(154,578)
EUR (20,040,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 6/10/2022; and pays -0.115% Fixed annually from 6/4/2023	Barclays	4/4/2022	(27,563)	(280,522)
EUR (23,090,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 11/10/2022; and pays -0.02% Fixed annually from 11/4/2023	Barclays	7/4/2022	(103,849)	(399,942)
EUR (23,090,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives -0.02% Fixed annually from 11/4/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 11/10/2022	Barclays	7/4/2022	184,065	(112,027)
EUR (81,940,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives -0.021% Fixed annually from 12/4/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 12/10/2022	Barclays	8/4/2022	524,021	(505,745)
EUR (81,940,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 12/10/2022; and pays -0.021% Fixed annually from 12/4/2023	Barclays	8/4/2022	(757,685)	(1,787,451)

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EUR (21,622,636)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 21/10/2022; and pays -0.15% Fixed annually from 21/4/2023	Barclays	19/4/2022	(85,009)	(353,338)
EUR (54,010,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 21/10/2022; and pays -0.127% Fixed annually from 21/4/2023	Barclays	19/4/2022	(67,685)	(737,498)
EUR (21,622,636)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives -0.15% Fixed annually from 21/4/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 21/10/2022	Barclays	19/4/2022	119,794	(148,535)
EUR (54,010,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives -0.127% Fixed annually from 21/4/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 21/10/2022	Barclays	19/4/2022	319,240	(350,573)
EUR (10,450,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives -0.035% Fixed annually from 15/9/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023	Barclays	13/9/2022	67,549	(94,959)
EUR (10,450,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 15/3/2023; and pays -0.035% Fixed annually from 15/9/2023	Barclays	13/9/2022	(52,521)	(215,028)
USD (12,705,000)	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	(1,450,202)	(2,124,202)
USD (12,705,000)	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	447,751	(226,250)
EUR (5,600,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020	BNP Paribas	16/9/2020	52,132	(1,621)
EUR (16,800,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020	BNP Paribas	18/11/2020	185,539	(71,237)
EUR (16,800,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020	BNP Paribas	18/11/2020	166,454	(60,694)
USD (14,173,556)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 15/9/2021; and pays 0.5% Fixed semi-annually from 15/12/2021	BNP Paribas	11/6/2021	(146,906)	(487,072)
USD (9,235,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 1/10/2021; and pays 0.715% Fixed semi-annually from 1/1/2022	BNP Paribas	29/6/2021	57,322	(184,058)
USD (9,235,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.715% Fixed semi-annually from 1/1/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 1/10/2021	BNP Paribas	29/6/2021	(31,219)	(272,599)
USD (15,712,739)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.07% Fixed semi-annually from 21/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/1/2021	Citibank	19/10/2020	(337,917)	(665,754)
USD (57,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.28% Fixed semi-annually from 10/5/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/2/2021	Citibank	6/11/2020	(137,035)	(376,850)
USD (9,548,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/2/2021; and pays 0.5% Fixed semi-annually from 16/5/2021	Citibank	12/11/2020	8,195	(51,480)
USD (35,567,419)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 23/2/2021; and pays 0.51% Fixed semi-annually from 23/5/2021	Citibank	19/11/2020	21,544	(217,469)
USD (222,586,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.485% Fixed semi-annually from 27/5/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 27/2/2021	Citibank	25/11/2020	96,335	(398,919)
USD (49,530,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/3/2021; and pays 1.53% Fixed semi-annually from 16/6/2021	Citibank	14/12/2020	(1,055,630)	(1,293,374)
USD (49,530,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.53% Fixed semi-annually from 16/6/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/3/2021	Citibank	14/12/2020	237,739	(5)
USD (36,654,402)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.2375% Fixed semi-annually from 10/8/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/5/2021	Citibank	8/2/2021	(871,215)	(1,525,895)
USD (134,399,473)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.385% Fixed semi-annually from 10/8/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 10/5/2021	Citibank	8/2/2021	(294,525)	(801,124)
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	397,937	(8,779)

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USD (5,180,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.79% Fixed semi-annually from 19/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/7/2021	Citibank	15/4/2021	37,479	(102,666)
USD (5,180,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/7/2021; and pays 0.79% Fixed semi-annually from 19/10/2021	Citibank	15/4/2021	36,999	(103,146)
USD (193,485,000)	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	382,889	(695)
USD (5,730,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.1% Fixed semi-annually from 16/1/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/10/2021	Citibank	14/7/2021	11,316	(49,422)
USD (5,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.1% Fixed semi-annually from 20/1/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 20/10/2021	Citibank	16/7/2021	7,519	(51,481)
EUR (11,200,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020	Credit Suisse	21/10/2020	64,873	(15,452)
USD (80,830,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.6% Fixed semi-annually from 28/3/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 28/12/2020	Deutsche Bank	24/9/2020	93,965	—
USD (12,348,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.764% Fixed semi annually from 29/3/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/12/2020	Deutsche Bank	25/9/2020	256,794	(53,141)
USD (12,348,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/12/2020; and pays 0.764% Fixed semi annually from 29/3/2021	Deutsche Bank	25/9/2020	215,181	(94,754)
USD (44,545,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed semi-annually from 7/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/1/2021	Deutsche Bank	5/10/2020	46,772	—
USD (12,860,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 15/1/2021; and pays 0.15% Fixed semi-annually from 15/4/2021	Deutsche Bank	13/10/2020	6,952	(8,994)
USD (25,720,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.45% Fixed semi-annually from 15/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/1/2021	Deutsche Bank	13/10/2020	19,656	(22,782)
USD (20,920,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 21/1/2021; and pays 0.15% Fixed semi-annually from 21/4/2021	Deutsche Bank	19/10/2020	(5,733)	(18,450)
USD (20,920,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.45% Fixed semi-annually from 21/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/1/2021	Deutsche Bank	19/10/2020	(4,159)	(23,601)
USD (76,183,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.405% Fixed semi-annually from 28/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 28/1/2021	Deutsche Bank	26/10/2020	(135,449)	(543,028)
USD (38,216,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/2/2021; and pays 0.5% Fixed semi-annually from 12/5/2021	Deutsche Bank	10/11/2020	101,863	(200,044)
USD (4,610,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.888% Fixed semi-annually from 8/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/7/2021	Deutsche Bank	6/4/2021	3,975	(121,302)
USD (4,610,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/7/2021; and pays 0.888% Fixed semi-annually from 8/10/2021	Deutsche Bank	6/4/2021	47,977	(77,299)
USD (17,940,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 4/9/2021; and pays 0.746% Fixed semi-annually from 4/12/2021	Deutsche Bank	2/6/2021	91,323	(358,522)
USD (17,940,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.746% Fixed semi-annually from 4/12/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/9/2021	Deutsche Bank	2/6/2021	(12,940)	(462,786)
USD (8,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.95% Fixed semi-annually from 9/2/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/11/2021	Deutsche Bank	5/8/2021	(42,658)	(144,622)
USD (11,350,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 2/9/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 2/6/2021	Deutsche Bank	28/2/2022	112,414	(94,723)
USD (11,350,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 7/9/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/6/2022	Deutsche Bank	3/3/2022	105,919	(96,111)
USD (17,815,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 8/9/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/6/2022	Deutsche Bank	4/3/2022	147,976	(151,316)

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USD (9,120,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 4/8/2022; and pays 0.74% Fixed semi-annually from 4/11/2022	Deutsche Bank	2/5/2022	86,391	(229,161)
USD (9,120,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.74% Fixed semi-annually from 4/11/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/8/2022	Deutsche Bank	2/5/2022	(67,507)	(383,059)
USD (52,820,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.685% Fixed semi-annually from 13/10/2023; and pays Floating USD LIBOR 3 Month BBA quarterly from 13/7/2023	Deutsche Bank	11/4/2023	113,838	(88,859)
USD (52,820,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 13/7/2023; and pays 0.685% Fixed semi-annually from 13/10/2023	Deutsche Bank	11/4/2023	(68,794)	(271,491)
USD (48,150,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.05% Fixed semi-annually from 6/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 6/1/2021	Goldman Sachs	2/10/2020	84,744	—
USD (48,150,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.05% Fixed semi-annually from 6/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 6/1/2021	Goldman Sachs	2/10/2020	56,576	—
USD (194,258,887)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 29/1/2021; and pays 0.17% Fixed semi-annually from 29/4/2021	Goldman Sachs	27/10/2020	124,965	(252,756)
USD (194,258,887)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.37% Fixed semi-annually from 29/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 29/1/2021	Goldman Sachs	27/10/2020	(305,897)	(611,871)
USD (49,530,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.535% Fixed semi-annually from 15/6/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/3/2021	Goldman Sachs	11/12/2020	236,501	(4)
USD (49,530,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 15/3/2021; and pays 1.535% Fixed semi-annually from 15/6/2021	Goldman Sachs	11/12/2020	(1,061,610)	(1,298,116)
USD (52,970,099)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.2% Fixed semi-annually from 22/6/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 22/3/2021	Goldman Sachs	18/12/2020	(650,011)	(2,124,161)
USD (52,970,099)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 22/3/2021; and pays 0.6% Fixed semi-annually from 22/6/2021	Goldman Sachs	18/12/2020	599,521	(989,530)
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	403,556	(7,181)
USD (8,890,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/8/2021; and pays 0.685% Fixed semi-annually from 17/11/2021	Goldman Sachs	13/5/2021	68,107	(158,255)
USD (8,890,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.685% Fixed semi-annually from 17/11/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/8/2021	Goldman Sachs	13/5/2021	(31,132)	(257,494)
USD (43,665,000)	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	844,685	(68,633)
EUR (2,800,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020	JP Morgan	16/9/2020	15,607	(811)
USD (15,435,000)	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.66% Fixed semi annually from 25/3/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/12/2020	JP Morgan	23/9/2020	425,933	(53,324)
USD (15,435,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/12/2020; and pays 0.66% Fixed semi annually from 25/3/2021	JP Morgan	23/9/2020	322,112	(157,144)
EUR (22,600,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.33.V1 quarterly from 20/6/2020	JP Morgan	21/10/2020	99,575	(116,382)
USD (92,660,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.582% Fixed semi-annually from 9/5/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/2/2021	JP Morgan	5/11/2020	219,141	—
USD (92,660,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 9/2/2021; and pays 1.582% Fixed semi-annually from 9/5/2021	JP Morgan	5/11/2020	(1,019,818)	(1,238,959)
EUR (23,400,000)	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	498,932	(2,415)
USD (43,465,573)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/9/2021; and pays 0.5% Fixed semi-annually from 8/12/2021	JP Morgan	4/6/2021	(423,269)	(1,466,442)

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 (111,407,434)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 15/8/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 15/5/2022	JP Morgan	11/2/2022	1,535,270	(620,464)
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	1,908	(212,801)
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	204,988	(244,098)
USD (10,162,452)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 14/12/2020; and pays 0.675% Fixed semi-annually from 14/3/2021	Morgan Stanley	10/9/2020	240,721	(20,962)
USD (10,162,452)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.675% Fixed semi-annually from 14/3/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 14/12/2020	Morgan Stanley	10/9/2020	190,491	(71,192)
USD (64,407,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 23/1/2021; and pays 0.69% Fixed semi-annually from 23/4/2021	Morgan Stanley	21/10/2020	1,336,197	(564,693)
USD (64,407,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.19% Fixed semi-annually from 23/4/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 23/1/2021	Morgan Stanley	21/10/2020	209,398	(1,621,442)
USD (92,660,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 19/6/2021; and pays 0.41% Fixed semi-annually from 19/9/2021	Morgan Stanley	17/3/2021	(39,496)	(197,018)
USD (92,660,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.41% Fixed semi-annually from 19/9/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 19/6/2021	Morgan Stanley	17/3/2021	153,055	(4,467)
USD (9,220,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.7075% Fixed semi-annually from 7/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/7/2021	Morgan Stanley	1/4/2021	32,616	(227,849)
USD (9,220,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 7/7/2021; and pays 0.7075% Fixed semi-annually from 7/10/2021	Morgan Stanley	1/4/2021	102,693	(157,772)
USD (5,530,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 8/7/2021; and pays 0.73% Fixed semi-annually from 8/10/2021	Morgan Stanley	6/4/2021	45,637	(99,249)
USD (5,530,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.73% Fixed semi-annually from 8/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 8/7/2021	Morgan Stanley	6/4/2021	15,645	(129,241)
USD (3,690,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 9/7/2021; and pays 0.85% Fixed semi-annually from 9/10/2021	Morgan Stanley	7/4/2021	14,579	(81,730)
USD (3,690,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.85% Fixed semi-annually from 9/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/7/2021	Morgan Stanley	7/4/2021	37,903	(58,406)
USD (9,330,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.87% Fixed semi-annually from 13/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 13/7/2021	Morgan Stanley	9/4/2021	113,563	(139,280)
USD (9,330,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 13/7/2021; and pays 0.87% Fixed semi-annually from 13/10/2021	Morgan Stanley	9/4/2021	37,686	(215,157)
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	430,395	(8,035)
USD (14,260,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 21/7/2021; and pays 0.7425% Fixed semi-annually from 21/10/2021	Morgan Stanley	19/4/2021	129,421	(266,650)
USD (14,260,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.7425% Fixed semi-annually from 21/10/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/10/2021	Morgan Stanley	19/4/2021	63,834	(332,238)
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	145,741	(5,776)
USD (321,250,000)	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	579,593	(1,870)
USD (15,830,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.95% Fixed semi-annually from 1/8/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 1/5/2022	Morgan Stanley	28/1/2022	284,415	(85,611)
USD (25,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 17/9/2022; and pays 0.605% Fixed semi-annually from 17/12/2022	Morgan Stanley	15/6/2022	27,376	(359,474)

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 (25,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.605% Fixed semi-annually from 17/12/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/9/2022	Morgan Stanley	15/6/2022	59,472	(327,378)
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	311,949	(224,287)
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	621,437	(258,409)
USD (16,785,000)	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	294,876	(202,743)
USD (44,725,000)	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	1,045,795	(249,667)
USD (10,480,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.635% Fixed semi-annually from 4/5/2021; and pays Floating USD LIBOR 3 Month BBA quarterly from 4/2/2021	UBS	2/11/2020	253,015	(77)
Total (USD underlying exposure - USD 1,763,174,532)				13,376,604	(44,869,247)

マネー・マーケット・マザーファンド

《第32期》決算日2020年11月20日

[計算期間：2020年5月21日～2020年11月20日]

「マネー・マーケット・マザーファンド」は、11月20日に第32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32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	券 率	債 先 物 比	券 率	純 資 産 額
		期 騰 落	中 率					
28期(2018年11月20日)	円		%		%			百万円
	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
32期(2020年11月20日)	10,182		0.0		—		—	1,133

(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	券 率	債 先 物 比	券 率
		騰 落	率				
(期 首)	円		%		%		%
2020年5月20日	10,182		—		—		—
5月末	10,182		0.0		—		—
6月末	10,182		0.0		—		—
7月末	10,182		0.0		—		—
8月末	10,182		0.0		—		—
9月末	10,182		0.0		—		—
10月末	10,182		0.0		—		—
(期 末)							
2020年11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。

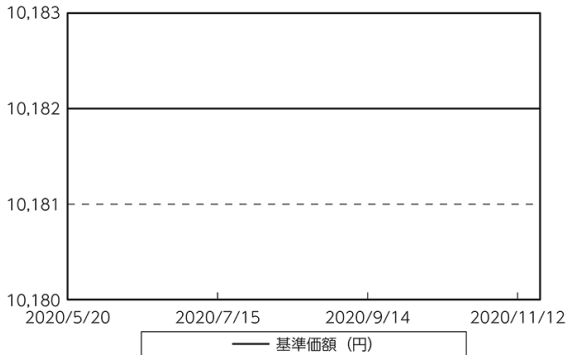
○運用経過

●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横ばいとなりました。

基準価額等の推移



●基準価額の変動要因

(上昇要因)

利子等収益が積み上がったことなどが基準価額の上昇要因となりました。

(下落要因)

運用資金に対するマイナス金利適用などが基準価額の下落要因となりました。

●投資環境について

◎国内短期金融市場

- ・無担保コール翌日物金利は0%を下回る水準で推移しました。
- ・当期の短期金融市場をみると、日銀は長短金利を操作目標として金融市場調整を行いました。コール・レート（無担保・翌日物）はマイナス圏で推移し、足下のコール・レートは-0.033%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

(2020年5月21日～2020年11月20日)

該当事項はございません。

○売買及び取引の状況

(2020年5月21日～2020年11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 126,099,922	千円 126,099,926

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2020年5月21日～2020年11月20日)

該当事項はございません。

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

○組入資産の明細

(2020年11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	% 88.2

(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11月20日現在)

項目	当期末	
	評価額	比率
その他有価証券	千円 999,999	% 88.2
コール・ローン等、その他	133,996	11.8
投資信託財産総額	1,133,995	100.0

○資産、負債、元本及び基準価額の状況 (2020年11月20日現在)

項 目	当 期 末
	円
(A) 資産	1,133,995,136
コール・ローン等	133,995,986
その他有価証券(評価額)	999,999,150
(B) 負債	153
未払解約金	74
未払利息	79
(C) 純資産総額(A－B)	1,133,994,983
元本	1,113,718,300
次期繰越損益金	20,276,683
(D) 受益権総口数	1,113,718,300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 1,196,430,567円
期中追加設定元本額 201,676,343円
期中一部解約元本額 284,388,610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	408,712,514円
三菱UFJ ターゲット・イヤー・ファンド2030(確定拠出年金)	140,395,662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>	71,624,520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>	69,202,250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
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>	20,755,322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/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
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<豪ドルコース>(毎月分配型)	9,893,887円
マネーボールファンド(FOFs用)(適格機関投資家限定)	9,882,083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/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
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 ターゲット・イヤー・ファンド2030(確定拠出年金)	7,680,220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
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

○損益の状況 (2020年5月21日～2020年11月20日)

項 目	当 期
	円
(A) 配当等収益	△ 35,063
受取利息	3,442
支払利息	△ 38,505
(B) 当期損益金(A)	△ 35,063
(C) 前期繰越損益金	21,816,950
(D) 追加信託差損益金	3,670,402
(E) 解約差損益金	△ 5,175,606
(F) 計(B+C+D+E)	20,276,683
次期繰越損益金(F)	20,276,683

(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。

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
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 (FOFs用) (適格機関投資家限定)	5,271,111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> (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
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
米国バンクローン・オープン<為替ヘッジあり> (毎月決算型)	3,545,187円
三菱UFJ 米国バンクローンファンド 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
米国バンクローン・オープン<為替ヘッジなし> (年1回決算型)	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 米国バンクローンファンド 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
米国バンクローン・オープン<為替ヘッジあり> (年1回決算型)	2,990,177円
三菱UFJ 米国バンクローンファンド 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
米国バンクローンファンド<為替ヘッジあり> (毎月分配型)	2,542,269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)	2,474,981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
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 米国バンクローンファンド 通貨選択シリーズ<トルコリラコース> (毎月分配型)	2,156,093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 米国バンクローンファンド 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 米国バンクローンファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	1,491,640円
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 米国バンクローンファンド 通貨選択シリーズ<マネープールファンドB>	1,355,306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 (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
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<マネープールファンド>	990,658円
スマート・プロテクター90オープン	981,933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<マネープールファンド>	980,685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> (毎月分配型)	845,131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 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)	749,309円
三菱UFJ ターゲット・イヤー・ファンド2030 (確定拠出年金)	707,131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<メキシコペソコース> (毎月分配型)	665,580円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<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
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
PIMCO 米国バンクローンファンド<米ドルインカム> (毎月分配型)	511,609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 米国バンクローンファンド 通貨選択シリーズ<トルコリラコース> (年2回分配型)	409,936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
PIMCO 米国バンクローンファンド<世界通貨分散コース> (毎月分配型)	368,276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
ピムコ・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)	177,454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 米国バンクローンファンド<ブラジルレアルコース> (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 インデックス債券オープン (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<メキシコペソコース> (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
PIMCO ニューワールドインカムファンド<ブラジルレアルコース> (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<為替ヘッジなし> (毎月決算型)	9,829円
バリュー・ボンド・ファンド<為替リスク軽減型> (年1回決算型)	9,829円
<DC>ベイリー・ギフォード ESG世界株ファンド	9,822円
<DC>ベイリー・ギフォード世界長期成長株ファンド	9,821円
ベイリー・ギフォード世界長期成長株ファンド	9,821円
ベイリー・ギフォード インパクト投資ファンド	9,821円
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<成長重視型> (分配抑制コース)	9,820円
わたしの未来設計<安定重視型> (分配コース)	9,820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	1,113,718,300円