

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7期（決算日：2022年6月20日）

受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。

さて、お手持ちの「グローバル・インカム・フルコース（為替ヘッジなし）」は、去る6月20日に第7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）

お客様の取引内容につきましては、お取扱いの販売会社にお尋ねください。

本資料の表記にあたって

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

○最近5期の運用実績

決 算 期	基 準 価 額 (分配落)	税 込 配 金 分 騰 落	期 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
	円	円	%	%	%	%	百万円
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
5期(2021年6月21日)	10,829	70	7.6	—	—	99.8	183
6期(2021年12月20日)	10,938	80	1.7	—	—	99.7	291
7期(2022年6月20日)	12,215	100	12.6	—	—	99.8	308

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

(注) 基準価額の騰落率は分配金込み。

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

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

(注) 「債券先物比率」は買建比率－売建比率。

○当期中の基準価額と市況等の推移

年 月 日	基 準 価 額	騰 落 率	債 組 入 比 率	債 先 物 比 率	投 資 信 託 証 組 入 比 率
(期 首)	円	%	%	%	%
2021年12月20日	10,938	—	—	—	99.7
12月末	11,122	1.7	—	—	99.4
2022年1月末	11,031	0.9	—	—	100.5
2月末	10,942	0.0	—	—	98.7
3月末	11,432	4.5	—	—	99.0
4月末	11,933	9.1	—	—	93.8
5月末	11,870	8.5	—	—	98.6
(期 末)					
2022年6月20日	12,315	12.6	—	—	99.8

(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。

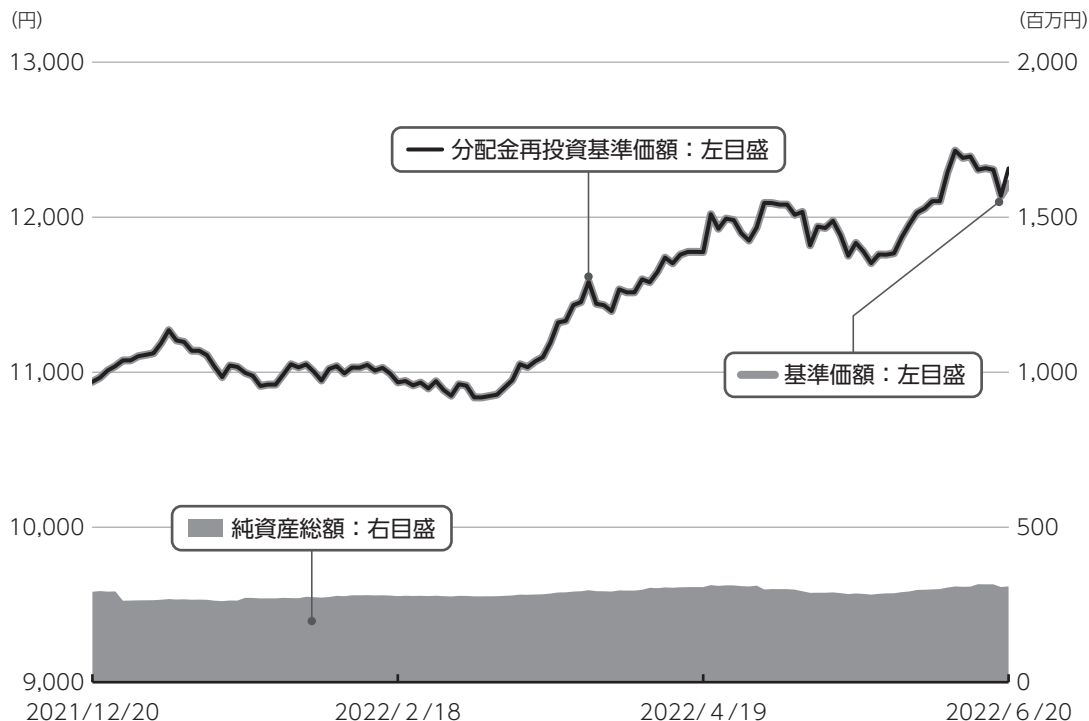
(注) 「債券先物比率」は買建比率－売建比率。

運用経過

第7期：2021年12月21日～2022年6月20日

当期中の基準価額等の推移について

基準価額等の推移



第7期首	10,938円
第7期末	12,215円
既払分配金	100円
騰落率	12.6%

(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12.6%（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

債券の利子収入を獲得したことや米ドルが円に対して上昇したこと。

下落要因

債券市況の下落。

第7期：2021年12月21日～2022年6月20日

▶ 投資環境について

▶ 債券市況

債券市況は下落しました。

当期は、インフレなどを背景に米連邦準備制度理事会（F R B）による積極的な利上げが示唆されたこと等から、米国などで金利が上昇し、グローバル投資適格債券市況は下落しました。また、米金利の上昇やロシアによるウクライナ侵攻を受けたリスク回避姿勢の強まり等から、高利回り社債市況や新興国債券市況も下落しました。

▶ 為替市況

米ドルは対円で上昇しました。

当期は、米国のインフレの上昇などを背景にF R Bが積極的な利上げ姿勢を示唆した一方、日銀は金融緩和政策を維持するなど金融政策の方向性の違いが意識されたことから、米ドルが円に対して上昇しました。

▶ 国内短期金融市場

無担保コール翌日物金利は0%を下回る水準で推移しました。

当期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-0.044%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

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

なお、2022年2月末時点で、投資対象ファンドでの信用リスク管理上、政府機関の発行または保証する有価証券と同等と判断した銘柄の組入比率は、ファニーメイは1.85%、フレディ・マックは1.25%、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6.19%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7期 2021年12月21日～2022年6月20日
当期分配金（対基準価額比率）	100 (0.812%)
当期の収益	100
当期の収益以外	—
翌期繰越分配対象額	2,214

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

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

今後の運用方針（作成対象期間末での見解です。）

▶ グローバル・インカム・フルコース （為替ヘッジなし）

投資対象ファンドへの投資を通じて、日本を含む世界各国の幅広い種類の債券やそれらの派生商品等に分散投資を行い、主として中長期的な値上がり益の獲得及び利子収益の確保をめざす運用を行います。また、マネー・マーケット・マザーファンド投資信託証券を一部組み入れた運用を行います。

▶ ブラックロック・グローバル・ファンズーフィクスト・インカム・グローバル・オポチュニティーズファンドークラスⅠシェアーズ・ディストリビューティングシェア・円建て ウクライナをめぐる地政学リスクとその商品価格への影響や中国のゼロコロナ政策の動向等は、短期的に金融市場を不安定化させる可能性があります。

また、米国については、F R Bがインフレを抑制するために今後複数回の政策金利引き上げが見込まれておりますが、インフレ動向や労働市場のバランスをみながらの調整となると思われます。

主要国中央銀行は、インフレ抑制等を背景に金融引き締め姿勢となっている中、金利上昇により投資妙味が増した投資対象について一部投資を行っているものの、

市場の価格変動性（ボラティリティ）が高まっている状況であることから、引き続き状況を注視しつつ運用を行う方針です。

運用にあたっては、銘柄選択を重視し、リスクに配慮した運用を行う方針です。

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

2021年12月21日～2022年6月20日

> 1万口当たりの費用明細

項目	当期		項目の概要
	金額 (円)	比率 (%)	
(a)信 託 報 酬	36	0.315	(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 ）	(9)	(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 ）	(25)	(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 ）	(2)	(0.014)	ファンドの財産の保管および管理、委託会社からの運用指図の実行等の対価
(b)そ の 他 費 用	0	0.001	(b)その他費用＝期中のその他費用÷期中の平均受益権口数
（ 監 査 費 用 ）	(0)	(0.001)	ファンドの決算時等に監査法人から監査を受けるための費用
合 計	36	0.316	

期中の平均基準価額は、11,438円です。

(注) 期中の費用（消費税等のかかるものは消費税等を含む）は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。

(注) 各金額は項目ごとに円未満は四捨五入してあります。

(注) その他費用は、このファンドが組み入れている親投資信託が支払った金額のうち、当ファンドに対応するものを含みます。

(注) 各項目の費用は、このファンドが組み入れている投資信託証券（マザーファンドを除く。）が支払った費用を含みません。

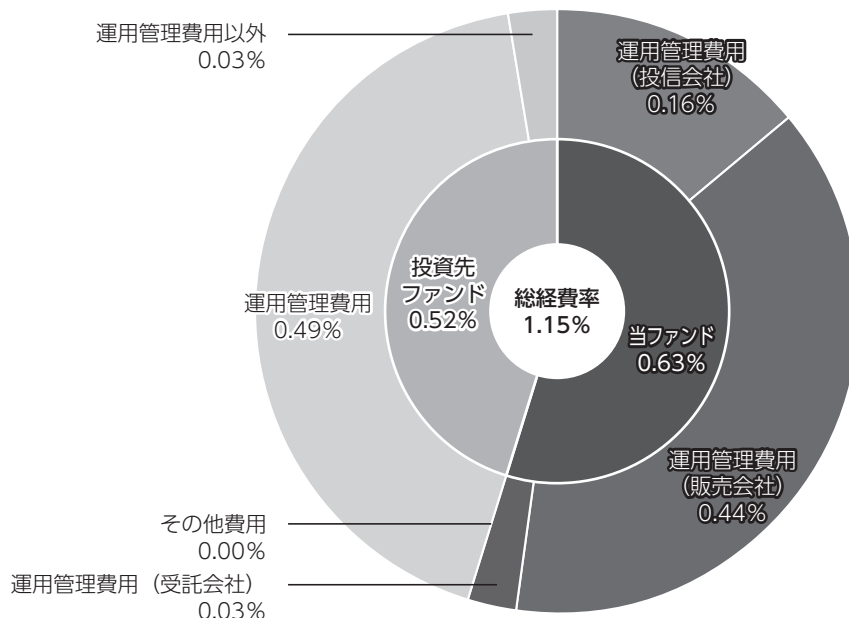
(注) 当該投資信託証券の直近の計算期末時点における「1万口当たりの費用明細」が取得できるものについては「組入れ上位ファンドの概要」に表示することとしております。

(注) 各比率は1万口当たりのそれぞれの費用金額（円未満の端数を含む）を期中の平均基準価額で除して100を乗じたもので、項目ごとに小数第3位未満は四捨五入してあります。

（参考情報）

■ 総経費率

当期中の運用・管理にかかった費用の総額（原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。）を期中の平均受益権口数に期中の平均基準価額（1口当たり）を乗じた数で除した**総経費率（年率）は1.15%**です。



総経費率 (①+②+③)	(%)	1.15
①当ファンドの費用の比率	(%)	0.63
②投資先ファンドの運用管理費用の比率	(%)	0.49
③投資先ファンドの運用管理費用以外の比率	(%)	0.03

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

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

(注) 各比率は、年率換算した値です。

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

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

(注) ①の費用と②③の費用は、計上された期間が異なる場合があります。

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

○売買及び取引の状況

(2021年12月21日～2022年6月20日)

投資信託証券

銘	柄	買		売	
		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	千口 42	千円 52,181	千口 56	千円 68,254

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2021年12月21日～2022年6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

(2022年6月20日現在)

ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

銘	柄	期首(前期末)	当 期 末		
		口数	口数	評価額	比率
	ブラックロック・グローバル・ファンズ・フィクスト・インカム・グローバル・オポチュニティーズファンドークラスIシェアーズ・ディストリビューティングシェア・円建て	千口 250	千口 237	千円 308,437	% 99.8
合	計	250	237	308,437	99.8

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

親投資信託残高

銘	柄	期首(前期末)	当 期 末	
		口数	口数	評価額
マネー・マーケット・マザーファンド		千口 0.983	千口 0.983	千円 1

○投資信託財産の構成

(2022年6月20日現在)

項 目	当 期 末	
	評 価 額	比 率
投資証券	千円 308,437	% 97.3
マネー・マーケット・マザーファンド	1	0.0
コール・ローン等、その他	8,465	2.7
投資信託財産総額	316,903	100.0

○資産、負債、元本及び基準価額の状況（2022年6月20日現在）

項 目	当 期 末
	円
(A) 資産	316,903,218
コール・ローン等	8,465,180
投資証券(評価額)	308,437,038
マネー・マーケット・マザーファンド(評価額)	1,000
(B) 負債	7,904,631
未払収益分配金	2,529,755
未払解約金	4,467,124
未払信託報酬	903,722
未払利息	12
その他未払費用	4,018
(C) 純資産総額(A－B)	308,998,587
元本	252,975,544
次期繰越損益金	56,023,043
(D) 受益権総口数	252,975,544口
1万口当たり基準価額(C／D)	12,215円

<注記事項>

- ①期首元本額 266,740,362円
 期中追加設定元本額 59,616,370円
 期中一部解約元本額 73,381,188円
 また、1口当たり純資産額は、期末12,215円です。

○損益の状況（2021年12月21日～2022年6月20日）

項 目	当 期
	円
(A) 配当等収益	2,038,986
受取配当金	2,039,307
受取利息	2
支払利息	△ 323
(B) 有価証券売買損益	30,848,614
売買益	33,488,794
売買損	△ 2,640,180
(C) 信託報酬等	△ 907,740
(D) 当期損益金(A＋B＋C)	31,979,860
(E) 前期繰越損益金	5,678,834
(F) 追加信託差損益金	20,894,104
(配当等相当額)	(16,497,848)
(売買損益相当額)	(4,396,256)
(G) 計(D＋E＋F)	58,552,798
(H) 収益分配金	△ 2,529,755
次期繰越損益金(G＋H)	56,023,043
追加信託差損益金	20,894,104
(配当等相当額)	(16,497,848)
(売買損益相当額)	(4,396,256)
分配準備積立金	35,128,939

- (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。

②分配金の計算過程

項 目	2021年12月21日～ 2022年6月20日
費用控除後の配当等収益額	1,982,706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	29,997,154円
収益調整金額	20,894,104円
分配準備積立金額	5,678,834円
当ファンドの分配対象収益額	58,552,798円
1万口当たり収益分配対象額	2,314円
1万口当たり分配金額	100円
収益分配金金額	2,529,755円

○分配金のお知らせ

1 万口当たり分配金（税込み）	100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、2022年6月20日現在の基準価額に基づいて、みなさまの口座に繰り入れて再投資いたしました。

◆課税上の取り扱い

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

※法人受益者に対する課税は異なります。

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

※税法が改正された場合等には、上記内容が変更になることがあります。

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

*三菱UFJ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、非投資適格債も含まれます。 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 2021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 2021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	9,746,939,332
収益	
預金利息	-
債券利息、源泉徴収税控除	287,900,333
スワップ利息	46,071,714
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	-
集団投資スキームによる収益、源泉徴収税控除	1,369,952
配当金、源泉徴収税控除	7,147,709
差金決済契約配当金、源泉徴収税控除後	198,907
有価証券貸付による収益	1,111,102
投資運用報酬割戻	-
収益合計	343,799,717
費用	
預金支払利息	492,775
差金決済契約に係る支払利息	-
スワップ利息	56,006,429
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	80,113
年間サービス料	6,937,738
ローン契約費用	96,530
保管および預託報酬	2,279,175
販売報酬	3,762,461
税金	2,337,678
投資運用報酬	38,853,559
投資運用報酬の免除	-
費用合計	110,846,458

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	232,953,259
実現純評価益／（損）：	
投資有価証券	347,061,742
事後通告証券契約	40,836,437
差金決済取引	3,540,160
上場先物取引	(243,183,681)
オプション／スワップション契約	71,847,253
スワップ取引	(9,546,086)
先渡為替予約	30,640,202
その他の取引に係る外国通貨	10,680,226
当期実現純評価損益	251,876,253
未実現評価益／（損）の純変動額：	
投資有価証券	22,169,699
事後通告証券契約	6,226,746
差金決済取引	(126,153)
上場先物取引	13,988,147
オプション／スワップション契約	(17,848,942)
スワップ取引	(8,651,400)
先渡為替予約	(22,440,217)
その他の取引に係る外国通貨	(946,549)
当期末実現評価益／（損）の純変動	(7,628,669)
運用による純資産の増加／（減少）	477,200,843
資産の変動	
投資証券発行による正味受取額	3,240,195,869
投資証券買戻しによる正味支払額	(2,431,335,185)
資産の変動による純資産の増加	808,860,684
配当額	(42,726,263)
為替調整	-
期末純資産	10,990,274,596

* 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 (%)
1,808	Amazon.com Inc	6,175,568	0.06	2,812	Microchip Technology Inc*	437,491	0.00
13,402	Annaly Capital Management Inc (Reit)	116,932	0.00	132,580	Micron Technology Inc	9,723,417	0.09
34,568	Apple Inc	5,238,780	0.05	32,636	Microsoft Corp	9,878,917	0.09
72,009	Applied Materials Inc	9,635,524	0.09	15,991	Moderna Inc	6,040,600	0.06
303,507	Astra Space Inc	2,825,650	0.03	42,851	Monster Beverage Corp	4,180,972	0.04
29,650	Bath & Body Works Inc	2,007,009	0.02	1,192	Morgan Stanley	123,569	0.00
78,925	Bath & Body Works Inc	5,342,433	0.05	200	Morgan Stanley	20,733	0.00
29,987	Beazer Homes USA Inc	556,859	0.01	190	MSCI Inc 'A'	121,142	0.00
36,666	Best Buy Co Inc	4,349,321	0.04	27,386	Northern Genesis Acquisition Corp II	279,063	0.00
992	Blackstone Inc	122,423	0.00	1,101	Nucor Corp	128,982	0.00
2,502	Boston Scientific Corp	112,765	0.00	37,962	NVIDIA Corp	8,446,545	0.08
4,772	Broadcom Inc	2,356,268	0.02	7,229	NVIDIA Corp	1,608,453	0.01
52,604	Caesars Entertainment Inc	5,325,629	0.05	35,609	Ovintiv Inc	949,692	0.01
182,880	California Resources Corp	6,170,371	0.06	134,627	Park Hotels & Resorts Inc (Reit)	2,564,644	0.02
56,134	Cano Health Inc (Wts 3/6/2026)	216,677	0.00	13,957	Parker-Hannifin Corp	4,179,145	0.04
50,290	Cano Health Inc (Wts 3/6/2026)	194,119	0.00	60,705	Penn National Gaming Inc	4,942,601	0.05
35,924	Carrier Global Corp	2,065,989	0.02	14,060	Pioneer Natural Resources Co	2,084,252	0.02
26,450	CCC Intelligent Solutions Holdings Inc (Wts 14/8/2025)	70,093	0.00	77,818	Pivotal Investment Corp III	762,616	0.01
39,940	Century Communities Inc*	2,816,169	0.03	891	Prologis Inc (Reit)	118,628	0.00
1,283	CH Robinson Worldwide Inc	115,675	0.00	48,196	PVH Corp	5,036,482	0.05
308	Chesapeake Energy Corp	16,931	0.00	40,002	Quest Diagnostics Inc	6,095,505	0.06
4,739	Chesapeake Energy Corp (Wts 9/2/2026)	109,471	0.00	135,899	Rotor Acquisition Corp	1,423,216	0.01
27,796	Climate Real Impact Solutions II Acquisition Corp	273,791	0.00	240,734	Rotor Acquisition Corp (Wts 15/6/2027)	240,734	0.00
104,429	Comcast Corp 'A'	6,247,987	0.06	1,830	salesforce.com Inc	484,987	0.00
121,898	ConocoPhillips	6,776,310	0.06	7,124	salesforce.com Inc	1,888,002	0.02
5,089	Constellation Brands Inc 'A'	1,078,512	0.01	84,373	Science Strategic Acquisition Corp Alpha	834,449	0.01
289	Costco Wholesale Corp	131,622	0.00	283,572	Service Properties Trust (Reit)	3,156,156	0.03
6,853	Costco Wholesale Corp	3,121,130	0.03	393	Shenwin-Williams Co/The	119,720	0.00
382	Danaher Corp	124,532	0.00	205,604	Sonos Inc	8,061,733	0.07
18,454	Deere & Co	6,960,480	0.06	464	Square Inc	124,510	0.00
229,600	Delta Air Lines Inc	9,188,592	0.08	126,001	Starwood Property Trust Inc (Reit)	3,238,226	0.03
182,105	Devon Energy Corp	5,392,129	0.05	62,946	Sunstone Hotel Investors Inc (Reit)	721,991	0.01
12,743	Diamondback Energy Inc	962,224	0.01	133,645	Sunstone Hotel Investors Inc (Reit)	1,532,908	0.01
285,477	DiamondRock Hospitality Co (Reit)	2,535,036	0.02	6,596	Target Hospitality Corp (Wts 15/3/2024)	2,968	0.00
54,778	Edwards Lifesciences Corp	6,472,568	0.06	103,350	Taylor Morrison Home Corp 'A'	2,914,470	0.03
29,064	EQT Corp	523,733	0.00	2,035	Thermo Fisher Scientific Inc	1,127,838	0.01
112,487	EVgo Inc 'A'	1,024,757	0.01	96,075	Thimble Point Acquisition Corp	966,515	0.01
60,140	EVgo Inc (Wts 15/9/2025)	123,287	0.00	50,007	Tishman Speyer Innovation Corp II	492,069	0.00
53,928	Exxon Mobil Corp	2,959,569	0.03	13,923	TJX Cos Inc/The	1,008,025	0.01
5,726	Facebook Inc 'A'	2,178,314	0.02	107,423	Toll Brothers Inc	6,868,627	0.06
4,058	FedEx Corp	1,076,060	0.01	26,880	TPG Pace Beneficial Finance Corp (Wts 9/10/2027)	46,771	0.00
350,078	Ford Motor Co	4,545,763	0.04	16,806	United Parcel Service Inc 'B'	3,254,314	0.03
67,919	Forestar Group Inc	1,444,637	0.01	13,087	United Rentals Inc	4,628,348	0.04
134,992	Freeport-McMoRan Inc	4,804,365	0.04	109,286	United States Steel Corp	2,890,615	0.03
6,000	Frontier Communications Parent Inc	172,620	0.00	7,337	UnitedHealth Group Inc	3,071,929	0.03
114,738	Frontier Communications Parent Inc	3,301,012	0.03	106,626	Uwm Pipe Lockup	779,969	0.01
5,075	Generac Holdings Inc	2,226,407	0.02	343	Veeva Systems Inc 'A'	113,777	0.00
46,390	General Motors Co	2,266,615	0.02	31,878	Victoria's Secret & Co	2,096,616	0.02
116,157	Green Plains Inc	3,942,369	0.04	15,941	Victoria's Secret & Co	1,048,440	0.01
2,904	HCA Healthcare Inc	744,150	0.01	463	Visa Inc 'A'	106,902	0.00
23,840	Hilton Worldwide Holdings Inc	2,990,966	0.03	61,950	Volta Inc (Wts 14/6/2027)	102,217	0.00
37,206	Hylon Motors Inc	353,085	0.00	9,766	Walmart Inc	1,443,415	0.01
4,062	Intuitive Surgical Inc	4,306,736	0.04	121,399	Western Digital Corp	7,612,931	0.07
2,216	Intuitive Surgical Inc	2,349,514	0.02	14,441	Williams-Sonoma Inc	2,582,140	0.02
663	Johnson & Johnson	115,561	0.00	487	Workday Inc 'A'	132,927	0.00
15,760	Keylight Technologies Inc	2,810,481	0.03	40,032	Wynn Resorts Ltd	4,024,817	0.04
2,225	Lam Research Corp	1,329,949	0.01	157,387	Xenia Hotels & Resorts Inc (Reit)	2,696,039	0.02
117,042	Las Vegas Sands Corp	5,124,099	0.05	1,250	Xilinx Inc	191,650	0.00
134,037	Latch Inc (Wts 31/12/2026)	435,620	0.00				
164,724	Liberty Media Acquisition Corp	1,711,482	0.02				
27,547	Lowe's Cos Inc	5,666,142	0.05				
640,420	Lucid Group Inc Lockup	13,022,941	0.12				
59,892	Martford Holdings Corp	494,109	0.00				
35,530	Masco Corp	2,188,293	0.02				
						343,595,140	3.13
						496,226,506	4.52

* 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 (%)
BONDS					
Argentina			Bahrain		
USD 26,338,496	Argentine Republic Government International Bond (Step-up coupon) 1.125% 9/7/2035	9,218,474 0.08	USD 635,000	Bahrain Government International Bond '144A' 5.25% 25/1/2033	613,569 0.01
USD 23,291,000	Argentine Republic Government International Bond (Step-up coupon) 2.5% 9/7/2041	9,141,717 0.08	USD 1,510,000	Bahrain Government International Bond 6.75% 20/9/2029	1,640,166 0.01
USD 1,405,000	Capex SA '144A' 6.875% 15/5/2024*	1,334,328 0.01	USD 701,000	BBK BSC 5.5% 9/7/2024	737,103 0.01
USD 5,971,000	Generacion Mediterraneo SA / Generacion Frias SA / Central Termica Roca SA '144A' 9.625% 27/7/2023	4,830,927 0.05	USD 541,000	CBB International Sukuk Programme Co WLL '144A' 6.25% 14/11/2024	589,659 0.00
USD 1,512,000	Genneia SA (Restricted) '144A' 8.75% 20/1/2022	1,473,387 0.01	USD 2,975,000	Oil and Gas Holding Co BSCC/ The 7.625% 7/11/2024	3,300,874 0.03
USD 2,853,000	Genneia SA (Restricted) 8.75% 20/1/2022	2,780,142 0.03			6,881,371 0.06
USD 3,003,000	YPF SA '144A' 7% 15/12/2047	2,070,869 0.02	Belgium		
		30,849,844 0.28	EUR 400,000	House of Finance NV/The 4.375% 15/7/2026	489,390 0.00
Australia			EUR 9,600,000	Solvay SA FRN 2/12/2025 (Perpetual)*	11,816,478 0.11
EUR 2,005,000	APT Pipelines Ltd 2% 15/7/2030	2,610,150 0.02			12,305,868 0.11
AUD 9,855,000	Australia Government Bond 1.75% 21/6/2051	6,759,799 0.06	Bermuda		
USD 100,000	FMG Resources August 2006 Pty Ltd '144A' 4.5% 15/9/2027	108,523 0.00	USD 1,442,645	Digicel Group Holdings Ltd '144A' 8% 1/4/2025*	1,253,568 0.01
USD 277,000	FMG Resources August 2006 Pty Ltd '144A' 5.125% 15/5/2024	298,509 0.00	USD 369,000	Digicel Ltd '144A' 6.75% 1/3/2023	350,550 0.00
USD 187,500	Linc Energy Ltd (Defaulted) 10/4/2018 (Zero Coupon)	5,625 0.00	USD 1,490,000	Geopark Ltd '144A' 5.5% 17/1/2027	1,492,980 0.01
USD 3,640,000	Pacific National Finance Pty Ltd 4.75% 22/3/2028	4,002,227 0.04	USD 262,000	Geopark Ltd '144A' 6.5% 21/9/2024	269,354 0.00
USD 777,000	QBE Insurance Group Ltd FRN 17/6/2046	875,341 0.01	USD 670,000	Inkia Energy Ltd '144A' 5.875% 9/11/2027	688,772 0.01
USD 3,800,000	Santos Finance Ltd 5.25% 13/3/2029	4,316,593 0.04	USD 761,000	Inkia Energy Ltd 5.875% 9/11/2027	782,321 0.01
		18,976,767 0.17	USD 500,000	Investment Energy Resources Ltd '144A' 6.25% 26/4/2029	546,875 0.01
Austria			USD 600,000	Li & Fung Ltd 4.375% 4/10/2024	618,900 0.01
EUR 1,600,000	ams AG 5/3/2025 (Zero Coupon)	1,643,632 0.01	USD 4,100,000	Luye Pharma Group Ltd 1.5% 9/7/2024	4,194,792 0.04
EUR 2,900,000	ams AG 2.125% 3/11/2027	3,423,506 0.03	HKD 4,062,966	REXLot Holdings Ltd (Restricted) (Defaulted) 4.5% 17/4/2019	65,274 0.00
EUR 1,646,000	ams AG 6% 31/7/2025*	2,098,306 0.02	HKD 348,254	REXLot Holdings Ltd (Defaulted) 6% 28/4/2017	14,922 0.00
EUR 2,600,000	BAWAG Group AG FRN 26/3/2029	3,222,968 0.03	USD 4,298,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak '144A' 4.85% 14/10/2038	4,770,683 0.04
USD 3,036,000	BRF GmbH '144A' 4.35% 29/9/2026	3,195,595 0.03	USD 4,375,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	4,856,152 0.04
USD 274,000	BRF GmbH 4.35% 29/9/2026	288,404 0.00			19,905,143 0.18
EUR 600,000	Erste Group Bank AG FRN 15/4/2024 (Perpetual)	792,791 0.01	Brazil		
USD 2,256,000	Klabn Austria GmbH '144A' 3.2% 12/1/2031	2,219,340 0.02	USD 205,000	Banco Bradesco SA/Cayman Islands '144A' 3.2% 27/1/2025	210,637 0.00
EUR 6,200,000	Lenzing AG FRN 7/9/2025 (Perpetual)	7,899,526 0.07	USD 1,459,000	Banco do Brasil SA/Cayman '144A' 5.875% 26/1/2022	1,483,621 0.01
EUR 23,588,000	Republic of Austria Government Bond '144A' 2.1% 20/9/2117	49,223,717 0.45	USD 1,419,000	Banco Votorantim SA '144A' 4% 24/9/2022	1,460,683 0.01
EUR 954,000	Sappi Papier Holding GmbH 3.625% 15/3/2028*	1,150,394 0.01	USD 814,000	BRF SA 4.875% 24/1/2030	843,630 0.01
USD 2,935,000	Suzano Austria GmbH 3.125% 15/1/2032	2,916,656 0.03	USD 606,000	BRF SA '144A' 4.875% 24/1/2030*	628,058 0.01
USD 1,337,000	Suzano Austria GmbH 3.75% 15/1/2031	1,404,388 0.01	USD 3,211,000	BRF SA '144A' 5.75% 21/9/2050*	3,270,211 0.03
		79,479,223 0.72	USD 1,955,000	Centrais Eletricas Brasileiras SA '144A' 3.625% 4/2/2025	2,012,360 0.02
Bahamas					
USD 984,000	Intercorp Peru Ltd '144A' 3.875% 15/8/2029	949,560 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 410,000	Centrais Eletricas Brasileiras SA '144A' 5.75% 27/10/2021	412,690	0.00	USD 1,853,000	Knight Castle Investments Ltd (Restricted) (Defaulted) 7.99% 23/1/2021	1,308,653	0.01
USD 5,010,000	Itau Unibanco Holding SA/ Cayman Island '144A' 2.9% 24/1/2023	5,085,150	0.05	USD 600,000	Nan Fung Treasury III Ltd 5% 10/9/2023 (Perpetual)	613,840	0.01
USD 2,050,000	Oi Movel SA 8.75% 30/7/2026*	2,124,312	0.02	USD 200,000	Nan Fung Treasury Ltd 3.625% 27/8/2030	207,899	0.00
USD 6,431,000	Oi SA 10% 27/7/2025	6,288,392	0.06	USD 783,000	New Metro Global Ltd 4.5% 2/5/2026	764,404	0.01
		23,819,744	0.22	USD 830,000	New Metro Global Ltd 4.8% 15/12/2024	833,548	0.01
	British Virgin Islands			USD 753,000	New Metro Global Ltd 6.8% 5/8/2023	785,003	0.01
USD 807,000	Central American Bottling Corp 5.75% 31/1/2027	844,251	0.01	USD 2,110,000	NWD Finance BVI Ltd FRN 10/3/2028 (Perpetual)	2,136,480	0.02
USD 1,876,000	Central American Bottling Corp '144A' 5.75% 31/1/2027	1,962,596	0.02	USD 2,970,000	NWD MTN Ltd 4.125% 18/7/2029	3,109,100	0.03
USD 620,000	Champion Path Holdings Ltd 4.5% 27/1/2026	646,350	0.01	USD 1,320,000	Ocean Laurel Co Ltd 2.375% 20/10/2025	1,315,654	0.01
USD 624,000	Champion Path Holdings Ltd 4.85% 27/1/2028	647,763	0.01	USD 2,218,000	Prime Bloom Holdings Ltd 6.95% 5/7/2022	499,050	0.00
USD 534,000	China Cinda 2020 I Management Ltd 3% 20/1/2031	537,368	0.00	USD 400,000	RKPF Overseas 2019 A Ltd 5.9% 5/3/2025	407,000	0.00
HKD 15,000,000	China Conch Venture Holdings International Ltd 5/9/2023 (Zero Coupon)	2,113,924	0.02	USD 1,285,000	RKPF Overseas 2019 A Ltd 6% 4/9/2025	1,312,306	0.01
USD 1,630,000	Chinatco Capital Holdings Ltd FRN 11/9/2024 (Perpetual)	1,707,845	0.02	USD 369,000	RKPF Overseas 2019 A Ltd 6.7% 30/9/2024	385,099	0.00
USD 600,000	CICC Hong Kong Finance 2016 MTN Ltd 2% 26/1/2026	601,428	0.01	USD 1,300,000	RKPF Overseas 2020 A Ltd 5.2% 12/1/2026	1,283,750	0.01
USD 2,795,000	Coastal Emerald Ltd FRN 1/8/2024 (Perpetual)*	2,835,444	0.03	USD 1,280,000	RongXingDa Development BVI Ltd 8% 24/4/2022	774,400	0.01
USD 1,600,000	CP Foods Capital Ltd 0.5% 18/6/2025	1,643,600	0.01	USD 1,390,000	Scenery Journey Ltd 11.5% 24/10/2022	485,979	0.00
USD 1,600,000	Easy Tactic Ltd 8.625% 27/2/2024	1,157,000	0.01	USD 775,000	Scenery Journey Ltd 12% 24/10/2023	263,694	0.00
USD 200,000	Easy Tactic Ltd 9.125% 28/7/2022	174,852	0.00	USD 1,875,000	Scenery Journey Ltd 13% 6/11/2022	684,375	0.01
USD 1,020,000	Easy Tactic Ltd 11.625% 3/9/2024*	752,250	0.01	USD 263,000	Shanghai Port Group BVI Holding Co Ltd 9/8/2022 (Zero Coupon)	292,982	0.00
USD 970,000	Easy Tactic Ltd 11.75% 2/8/2023	759,025	0.01	USD 450,000	Sino-Ocean Land Treasure III Ltd FRN 21/9/2022 (Perpetual)	396,000	0.00
USD 1,838,000	Fortune Star BVI Ltd 5% 18/5/2026*	1,867,868	0.02	USD 1,925,000	Sino-Ocean Land Treasure IV Ltd 4.75% 5/8/2029	1,913,233	0.02
USD 690,000	Fortune Star BVI Ltd 5.05% 27/1/2027	696,759	0.01	USD 177,340	Star Energy Geothermal Wayang Windu Ltd '144A' 6.75% 24/4/2033	204,479	0.00
USD 1,380,000	Fortune Star BVI Ltd 5.95% 19/10/2025*	1,445,740	0.01	USD 532,020	Star Energy Geothermal Wayang Windu Ltd 6.75% 24/4/2033	613,438	0.01
USD 838,000	Greenland Global Investment Ltd 5.6% 13/11/2022	768,865	0.01	USD 850,000	Studio City Finance Ltd '144A' 5% 15/1/2029	835,231	0.01
USD 200,000	Greenland Global Investment Ltd 5.9% 12/2/2023	177,026	0.00			55,989,707	0.51
USD 400,000	Greenland Global Investment Ltd 6.125% 22/4/2023	349,893	0.00		Canada		
USD 222,000	Greenland Global Investment Ltd 6.75% 21/4/2022	210,898	0.00	USD 125,000	1011778 BC ULC / New Red Finance Inc '144A' 3.875% 15/1/2028	126,563	0.00
USD 570,000	Greenland Global Investment Ltd 6.75% 26/9/2023	472,835	0.00	USD 69,000	1011778 BC ULC / New Red Finance Inc '144A' 4.375% 15/1/2028	70,208	0.00
USD 492,000	Haimen Zhongnan Investment Development International Co Ltd 10.875% 18/6/2022*	438,281	0.00	USD 1,259,000	1011778 BC ULC / New Red Finance Inc '144A' 5.75% 15/4/2025	1,330,680	0.01
USD 578,000	Haimen Zhongnan Investment Development International Co Ltd 12% 8/6/2022	523,826	0.00	USD 2,218,661	Air Canada 2015-2 Class B Pass Through Trust '144A' 5% 15/12/2023	2,254,666	0.02
USD 3,500,000	Huarong Finance 2017 Co Ltd 4.75% 27/4/2027*	3,465,000	0.03				
USD 635,000	Huarong Finance 2019 Co Ltd 3.625% 30/9/2030	582,613	0.01				
USD 3,710,000	Huarong Finance 2019 Co Ltd 3.875% 13/11/2029*	3,450,300	0.03				
USD 3,836,000	Huarong Finance 2019 Co Ltd 4.5% 29/5/2029	3,730,510	0.03				

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USD 1,378,000	Bausch Health Cos Inc '144A' 4.875% 1/6/2028	1,415,592	0.01	USD 799,000	Agile Group Holdings Ltd 5.75% 2/1/2025	803,027	0.01
USD 83,000	Bausch Health Cos Inc '144A' 5.75% 15/8/2027	87,058	0.00	USD 870,000	Agile Group Holdings Ltd 6.05% 13/10/2025*	882,743	0.01
USD 287,000	Bausch Health Cos Inc '144A' 6.125% 15/4/2025	293,816	0.00	USD 1,100,000	Ahli United Sukuk Ltd FRN 17/6/2026 (Perpetual)	1,097,503	0.01
USD 287,000	Bausch Health Cos Inc '144A' 7% 15/1/2028	297,404	0.00	USD 250,000	AIMCO CLO Series 2017-A FRN 20/4/2034	252,261	0.00
USD 229,000	Bausch Health Cos Inc '144A' 7.25% 30/5/2029	236,165	0.00	USD 4,720,000	Arabian Centres Sukuk II Ltd '144A' 5.625% 7/10/2026	4,914,700	0.04
USD 361,000	Bausch Health Cos Inc '144A' 9% 15/12/2025	384,059	0.01	USD 1,745,000	Arabian Centres Sukuk Ltd 5.375% 26/11/2024	1,810,032	0.02
USD 2,958,000	Bell Telephone Co of Canada or Bell Canada/The 3.65% 17/3/2051	3,297,033	0.03	USD 773,000	Baozun Inc 1.625% 1/5/2024	732,901	0.01
USD 1,192,000	Bombardier Inc '144A' 7.125% 15/6/2026	1,256,255	0.01	USD 790,000	Barings CLO Ltd 2018-III FRN 20/7/2029	789,998	0.01
USD 778,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC '144A' 5% 15/6/2029	790,685	0.01	USD 1,093,133	Biocanico Sovereign Certificate Ltd 5/6/2034 (Zero Coupon)	836,588	0.01
USD 1,159,000	Brookfield Residential Properties Inc / Brookfield Residential US LLC '144A' 6.25% 15/9/2027	1,222,745	0.01	USD 789,000	Bright Scholar Education Holdings Ltd 7.45% 31/7/2022*	792,446	0.01
USD 118,000	Clarios Global LP / Clarios US Finance Co '144A' 6.25% 15/5/2026*	124,490	0.00	USD 200,000	Central China Real Estate Ltd 7.25% 24/4/2023	174,500	0.00
EUR 3,534,000	Clarios Global LP / Clarios US Finance Co 4.375% 15/5/2026	4,321,798	0.04	USD 917,000	Central China Real Estate Ltd 7.25% 16/7/2024*	713,547	0.01
USD 13,000	Clarios Global LP '144A' 6.75% 15/5/2025	13,780	0.00	USD 983,000	Central China Real Estate Ltd 7.25% 13/8/2024	771,655	0.01
USD 3,965,000	Enbridge Inc 2.5% 1/8/2033*	4,017,677	0.04	USD 810,000	Central China Real Estate Ltd 7.65% 27/8/2023	680,400	0.01
USD 2,310,000	Frontera Energy Corp '144A' 7.875% 21/6/2028	2,308,845	0.02	USD 400,000	Central China Real Estate Ltd 7.75% 24/5/2024*	310,514	0.00
USD 25,000	GFL Environmental Inc '144A' 5.125% 15/12/2026	26,412	0.00	USD 210,000	Central China Real Estate Ltd 7.9% 7/11/2023	176,400	0.00
USD 176,000	Masonite International Corp '144A' 5.375% 1/2/2028	187,251	0.00	USD 300,000	CFLD Cayman Investment Ltd 7.125% 8/4/2022	110,350	0.00
USD 2,160,000	Mattamy Group Corp '144A' 4.625% 1/3/2030	2,217,316	0.02	USD 612,000	CFLD Cayman Investment Ltd (Restricted) 8.6% 8/4/2024	226,070	0.00
USD 1,903,000	Mattamy Group Corp '144A' 5.25% 15/12/2027	1,991,290	0.02	USD 260,000	CFLD Cayman Investment Ltd (Restricted) (Defaulted) 8.625% 28/2/2021	94,922	0.00
USD 3,115,000	MEGlobal Canada ULC '144A' 5% 18/5/2025	3,483,434	0.03	USD 1,090,000	China Aoyuan Group Ltd 5.98% 18/8/2025	945,575	0.01
USD 2,725,000	MEGlobal Canada ULC 5.875% 18/5/2030	3,406,080	0.03	USD 1,627,000	China Aoyuan Group Ltd 6.2% 24/3/2026*	1,406,338	0.01
USD 793,000	MEGlobal Canada ULC '144A' 5.875% 18/5/2030	991,200	0.01	USD 1,900,000	China Aoyuan Group Ltd 6.35% 8/2/2024*	1,781,250	0.02
USD 1,629,000	NOVA Chemicals Corp '144A' 4.875% 1/6/2024	1,720,631	0.02	USD 5,042,000	China Aoyuan Group Ltd 7.95% 19/2/2023	4,979,933	0.05
USD 6,152,145	Stoneway Capital Corp (Defaulted) 10% 1/3/2027	1,757,206	0.02	USD 400,000	China Aoyuan Group Ltd 7.95% 21/6/2024	382,307	0.00
USD 6,638,330	Stoneway Capital Corp (Defaulted) '144A' 10% 1/3/2027	1,896,073	0.02	USD 1,264,000	China Evergrande Group 7.5% 28/6/2023	480,320	0.00
		41,526,412	0.38	USD 800,000	China Evergrande Group 8.25% 23/3/2022	362,000	0.00
Cayman Islands				USD 1,000,000	China Evergrande Group 9.5% 11/4/2022	432,500	0.00
USD 1,565,000	21Vianet Group Inc 7.875% 15/10/2021	1,564,264	0.01	USD 1,413,000	China Evergrande Group 10% 11/4/2023	540,479	0.01
USD 593,000	Agile Group Holdings Ltd FRN 7/3/2023 (Perpetual)	594,304	0.01	USD 200,000	China Evergrande Group 11.5% 22/1/2023	80,000	0.00
USD 700,000	Agile Group Holdings Ltd FRN 4/12/2023 (Perpetual)	708,608	0.01	USD 3,424,000	China Evergrande Group 12% 22/1/2024	1,266,880	0.01
USD 322,000	Agile Group Holdings Ltd FRN 3/17/2024 (Perpetual)	321,077	0.00	USD 1,500,000	China Resources Land Ltd FRN 9/12/2024 (Perpetual)	1,571,242	0.01
				USD 1,900,000	China SCE Group Holdings Ltd 7.25% 19/4/2023	1,951,224	0.02
				USD 1,233,000	China SCE Group Holdings Ltd 7.375% 9/4/2024	1,271,735	0.01

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USD 505,000	CIFI Holdings Group Co Ltd 4.45% 17/8/2026	500,581	0.00	USD 950,000	Kaisa Group Holdings Ltd 11.7% 11/11/2025	890,625	0.01
USD 1,210,000	CIFI Holdings Group Co Ltd 5.25% 13/5/2026	1,240,435	0.01	USD 1,500,000	Kaisa Group Holdings Ltd 11.95% 22/10/2022*	1,509,375	0.01
USD 383,000	CIFI Holdings Group Co Ltd 5.95% 20/10/2025	402,095	0.00	USD 1,206,000	King Talent Management Ltd FRN 4/12/2022 (Perpetual)	1,118,565	0.01
USD 300,000	CIFI Holdings Group Co Ltd 6.45% 7/11/2024	315,870	0.00	USD 924,000	KWG Group Holdings Ltd 5.875% 10/11/2024*	926,000	0.01
USD 1,430,000	Country Garden Holdings Co Ltd 2.7% 12/7/2026	1,397,825	0.01	USD 390,000	KWG Group Holdings Ltd 6.3% 13/2/2026	383,663	0.00
USD 2,145,000	Country Garden Holdings Co Ltd 3.3% 12/1/2031*	2,086,136	0.02	USD 300,000	KWG Group Holdings Ltd 7.4% 5/3/2024	310,636	0.00
USD 1,975,000	Country Garden Holdings Co Ltd 5.4% 27/5/2025	2,091,653	0.02	USD 200,000	KWG Group Holdings Ltd 7.875% 1/9/2023	204,500	0.00
USD 980,000	DaFa Properties Group Ltd 9.95% 18/1/2022	913,850	0.01	USD 886,000	Latam Finance Ltd (Defaulted) 6.875% 11/4/2024	809,042	0.01
USD 800,000	Dexin China Holdings Co Ltd 9.95% 3/12/2022	768,508	0.01	USD 514,000	Latam Finance Ltd (Defaulted) 144A 6.875% 11/4/2024	469,354	0.00
USD 210,000	Dexin China Holdings Co Ltd 11.875% 23/4/2022	204,789	0.00	USD 1,383,000	Logan Group Co Ltd 4.5% 13/1/2028	1,327,680	0.01
USD 2,213,000	DP World Crescent Ltd 3.908% 31/5/2023	2,319,357	0.02	USD 875,000	Logan Group Co Ltd 5.25% 19/10/2025*	885,938	0.01
USD 674,000	DP World Salaam FRN 1/10/2025 (Perpetual)	735,871	0.01	USD 200,000	Logan Group Co Ltd 6.5% 16/7/2023	204,927	0.00
USD 606,000	Emaar Sukuk Ltd 3.635% 15/9/2026	631,925	0.01	USD 1,545,000	Longfor Group Holdings Ltd 3.95% 16/9/2029	1,655,641	0.02
USD 1,371,000	Embraer Overseas Ltd 5.696% 16/9/2023*	1,467,107	0.01	USD 1,544,000	MAF Global Securities Ltd FRN 7/9/2022 (Perpetual)	1,580,697	0.01
USD 891,000	Energuate Trust 144A 5.875% 3/5/2027	930,418	0.01	USD 1,235,000	MAF Global Securities Ltd 4.75% 7/5/2024	1,341,519	0.01
USD 925,000	Fantasia Holdings Group Co Ltd 6.95% 17/12/2021	801,785	0.01	USD 1,576,000	MAF Sukuk Ltd 4.638% 14/5/2029	1,789,406	0.02
USD 1,781,000	Fantasia Holdings Group Co Ltd 7.95% 5/7/2022*	1,227,243	0.01	USD 253,000	Melco Resorts Finance Ltd 4.875% 6/6/2025	257,977	0.00
USD 794,000	Fantasia Holdings Group Co Ltd 9.25% 28/7/2023	504,190	0.00	USD 256,000	Melco Resorts Finance Ltd 144A 5.375% 4/12/2029	265,695	0.00
USD 1,250,000	Fantasia Holdings Group Co Ltd 9.875% 19/10/2023*	771,875	0.01	USD 200,000	Melco Resorts Finance Ltd 5.625% 17/7/2027	207,701	0.00
USD 2,580,000	Fantasia Holdings Group Co Ltd 11.75% 17/4/2022*	2,012,400	0.02	USD 1,848,000	MGM China Holdings Ltd 4.75% 1/2/2027*	1,878,030	0.02
USD 411,000	Fantasia Holdings Group Co Ltd 11.875% 1/6/2023	280,707	0.00	USD 200,000	MGM China Holdings Ltd 5.25% 18/6/2025	206,129	0.00
USD 733,000	FWD Ltd FRN 1/2/2023 (Perpetual)	739,414	0.01	USD 1,851,000	Modern Land China Co Ltd 9.8% 11/4/2023	1,675,155	0.02
USD 6,051,000	Grupo Aval Ltd 144A 4.375% 4/2/2030	6,017,266	0.05	USD 440,000	OCP CLO 2016-12 Ltd FRN 18/10/2028	441,040	0.00
USD 1,235,000	Grupo Aval Ltd 4.75% 26/9/2022	1,272,028	0.01	USD 1,072	Odebrecht Offshore Drilling Finance Ltd 144A 7.72% 1/12/2026	256	0.00
USD 1,965,000	Haidilao International Holding Ltd 2.15% 14/1/2026	1,908,270	0.02	USD 1,970,000	Oryx Funding Ltd 144A 5.8% 3/2/2031*	2,093,125	0.02
USD 1,747,000	Hilong Holding Ltd 9.75% 18/11/2024*	1,554,830	0.01	USD 3,512,000	Palmer Square Loan Funding 2018-5 Ltd FRN 20/1/2027	3,519,024	0.03
USD 940,000	Jiayuan International Group Ltd 13.75% 18/2/2023*	966,541	0.01	USD 1,995,000	Palmer Square Loan Funding 2018-5 Ltd FRN 20/1/2027	1,999,207	0.02
USD 980,000	Jingrui Holdings Ltd 12% 25/7/2022*	921,200	0.01	USD 330,000	Parallel 2015-1 Ltd FRN 20/7/2027	329,216	0.00
USD 403,000	Kaisa Group Holdings Ltd 8.5% 30/6/2022	398,920	0.00	USD 2,200,000	Pearl Holding III Ltd 9.5% 11/12/2022	784,163	0.01
USD 4,213,000	Kaisa Group Holdings Ltd 9.375% 30/6/2024	3,879,341	0.04	USD 1,165,000	Redsun Properties Group Ltd 7.3% 13/1/2025	1,048,500	0.01
USD 238,000	Kaisa Group Holdings Ltd 9.75% 28/9/2023	226,624	0.00	USD 785,000	Redsun Properties Group Ltd 9.7% 16/4/2023	788,925	0.01
USD 596,000	Kaisa Group Holdings Ltd 9.95% 23/7/2025*	539,533	0.01	USD 2,150,000	Ronshine China Holdings Ltd 5.5% 1/2/2022	2,104,313	0.02
USD 995,000	Kaisa Group Holdings Ltd 10.875% 23/7/2023	968,732	0.01	USD 609,000	Ronshine China Holdings Ltd 6.75% 5/8/2024	526,845	0.00
USD 684,000	Kaisa Group Holdings Ltd 11.25% 16/4/2025	648,090	0.01	USD 2,135,000	Ronshine China Holdings Ltd 7.1% 25/1/2025*	1,846,962	0.02
USD 796,000	Kaisa Group Holdings Ltd 11.5% 30/1/2023	789,037	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 656,000	Ronshine China Holdings Ltd 7.35% 15/12/2023	591,835	0.01	EUR 4,351,000	UPCB Finance VII Ltd 3.625% 15/6/2029	5,276,192	0.05
USD 415,000	Ronshine China Holdings Ltd 8.1% 9/6/2023	384,954	0.00	USD 3,281,000	Vale Overseas Ltd 3.75% 8/7/2030	3,491,394	0.03
USD 1,380,000	Ronshine China Holdings Ltd 8.75% 25/10/2022	1,326,691	0.01	USD 586,000	Vale Overseas Ltd 6.25% 10/8/2026	704,696	0.01
USD 775,000	Ronshine China Holdings Ltd 8.95% 22/1/2023	735,434	0.01	USD 234,000	Wynn Macau Ltd '144A' 5.125% 15/12/2029	232,537	0.00
USD 1,409,000	Sable International Finance Ltd 5.75% 7/9/2027	1,481,873	0.01	USD 280,000	Wynn Macau Ltd 5.5% 15/1/2026	286,214	0.00
USD 3,819,000	Sands China Ltd 4.375% 18/6/2030*	4,170,730	0.04	USD 200,000	Wynn Macau Ltd 5.5% 1/10/2027	203,501	0.00
USD 800,000	Seazen Group Ltd 6% 12/8/2024	823,000	0.01	USD 4,185,000	XP Inc '144A' 3.25% 1/7/2026*	4,101,300	0.04
USD 220,000	Shelf Drilling Holdings Ltd '144A' 8.875% 15/11/2024*	225,500	0.00	USD 1,560,000	Yuzhou Group Holdings Co Ltd 6% 25/10/2023*	1,382,581	0.01
USD 787,000	Shimao Group Holdings Ltd 3.45% 11/1/2031*	739,780	0.01	USD 863,000	Yuzhou Group Holdings Co Ltd 6.35% 13/1/2027	657,997	0.01
USD 2,480,000	Shimao Group Holdings Ltd 4.6% 13/7/2030*	2,511,000	0.02	USD 2,827,000	Yuzhou Group Holdings Co Ltd 7.375% 13/1/2026	2,304,005	0.02
USD 1,089,000	Shui On Development Holding Ltd 5.5% 3/3/2025	1,102,612	0.01	USD 1,310,000	Yuzhou Group Holdings Co Ltd 8.375% 30/10/2024	1,153,164	0.01
USD 300,000	Shui On Development Holding Ltd 5.75% 12/11/2023	307,875	0.00	USD 1,020,000	Yuzhou Group Holdings Co Ltd 8.5% 4/2/2023*	969,000	0.01
USD 580,000	Shui On Development Holding Ltd 6.15% 24/8/2024	599,575	0.01	USD 1,955,000	Yuzhou Group Holdings Co Ltd 8.5% 26/2/2024	1,779,050	0.02
USD 1,030,000	Sinic Holdings Group Co Ltd 10.5% 18/6/2022*	805,975	0.01	USD 517,000	Zhenro Properties Group Ltd 6.63% 7/1/2026	481,715	0.00
EUR 3,189,000	Sino Biopharmaceutical Ltd 17/2/2025 (Zero Coupon)	3,612,720	0.03	USD 789,000	Zhenro Properties Group Ltd 8.35% 10/3/2024	804,318	0.01
USD 2,680,000	Sitka Holdings LLC '144A' FRN 6/7/2026	2,704,708	0.02	USD 1,605,000	Zhenro Properties Group Ltd 9.15% 6/5/2023	1,655,658	0.02
USD 158,622	SPARC EM SPC Panama Metro Line 2 SP 5/12/2022 (Zero Coupon)	156,794	0.00	USD 1,080,000	Zhongliang Holdings Group Co Ltd 8.5% 19/5/2022	954,450	0.01
USD 410,000	Strata CLO I Ltd FRN 15/1/2031	394,202	0.00	HKD 7,000,000	Zhou Hei Ya International Holdings Co Ltd 1% 5/11/2025	912,571	0.01
USD 2,213,000	Strata CLO I Ltd FRN 15/1/2118	1,551,884	0.01	187,979,562 1.71			
USD 400,000	Sunac China Holdings Ltd 5.95% 26/4/2024	391,000	0.00	Chile			
USD 924,000	Sunac China Holdings Ltd 6.5% 10/1/2025	906,920	0.01	USD 1,829,000	Celulosa Arauco y Constitucion SA '144A' 4.25% 30/4/2029	2,000,469	0.02
USD 1,800,000	Sunac China Holdings Ltd 6.65% 3/8/2024	1,780,376	0.02	USD 803,000	Colbun SA '144A' 3.15% 6/3/2030	839,852	0.01
USD 837,000	Sunac China Holdings Ltd 7% 9/7/2025	826,537	0.01	USD 2,539,000	Empresa Nacional de Telecomunicaciones SA '144A' 4.75% 1/8/2026*	2,806,547	0.02
USD 700,000	Sunac China Holdings Ltd 7.5% 1/2/2024	710,698	0.01	USD 953,000	Inversiones CMPC SA/Cayman Islands Branch '144A' 4.375% 15/5/2023*	1,001,560	0.01
USD 4,775,000	Tencent Holdings Ltd 3.24% 3/6/2050	4,739,241	0.04	USD 3,924,000	VTR Comunicaciones SpA '144A' 4.375% 15/4/2029*	3,960,493	0.03
USD 1,348,000	Times China Holdings Ltd 5.75% 26/4/2022	1,354,740	0.01	USD 1,778,000	VTR Comunicaciones SpA '144A' 5.125% 15/1/2028	1,863,002	0.02
USD 934,000	Times China Holdings Ltd 5.75% 14/1/2027*	896,640	0.01	12,471,923 0.11			
USD 657,000	Times China Holdings Ltd 6.2% 22/3/2026	643,484	0.01	China			
USD 200,000	Times China Holdings Ltd 6.75% 16/7/2023	203,194	0.00	USD 1,064,000	Bank of Communications Co Ltd FRN 18/11/2025 (Perpetual)	1,109,000	0.01
USD 200,000	Times China Holdings Ltd 6.75% 8/7/2025	198,934	0.00	USD 2,270,000	China Construction Bank Corp FRN 27/2/2029*	2,436,663	0.02
GBP 800,000	Trafford Centre Finance Ltd/The FRN 28/7/2035	860,230	0.01	CNY 65,500,000	China Development Bank 3.09% 18/6/2030	10,001,849	0.09
USD 5,463,700	Transocean Phoenix 2 Ltd '144A' 7.75% 15/10/2024	5,583,901	0.05	CNY 48,000,000	China Development Bank 3.3% 1/2/2024	7,529,303	0.07
USD 487,300	Transocean Proteus Ltd '144A' 6.25% 1/12/2024*	484,413	0.00	CNY 50,600,000	China Development Bank 3.34% 14/7/2025	7,956,942	0.07
USD 1,840,000	Treman Park CLO Ltd FRN 20/10/2028	1,846,784	0.02	CNY 24,000,000	China Development Bank 3.39% 10/7/2027	3,768,563	0.03
USD 350,000	Tryon Park CLO Ltd FRN 15/4/2029	350,115	0.00	CNY 83,000,000	China Development Bank 3.41% 7/6/2031	13,078,621	0.12

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CNY 53,470,000	China Development Bank 3.45% 20/9/2029	8,377,828	0.08	USD 24,850,000	Colombia Government International Bond 4.5% 15/3/2029*	27,177,948	0.25
CNY 36,800,000	China Development Bank 4.04% 6/7/2028	5,977,811	0.05	USD 1,588,000	Ecopetrol SA 5.375% 26/6/2026	1,753,628	0.02
USD 2,300,000	China Development Bank Financial Leasing Co Ltd FRN 28/9/2030	2,348,576	0.02	USD 7,528,000	Ecopetrol SA 6.875% 29/4/2030	9,093,824	0.08
CNY 242,230,000	China Government Bond 1.99% 9/4/2025	36,579,529	0.33	USD 3,459,000	Empresas Publicas de Medellin ESP '144A' 4.25% 18/7/2029	3,447,551	0.03
CNY 441,300,000	China Government Bond 2.41% 19/6/2025	67,570,788	0.62	USD 1,428,000	Empresas Publicas de Medellin ESP '144A' 4.375% 15/2/2031	1,417,290	0.01
CNY 138,560,000	China Government Bond 2.68% 21/5/2030	20,984,675	0.19	USD 3,523,000	Oleoducto Central SA '144A' 4% 14/7/2027	3,645,671	0.03
CNY 639,000,000	China Government Bond 2.85% 4/6/2027	98,841,476	0.90	USD 600,000	Promigas SA ESP / Gases del Pacifico SAC '144A' 3.75% 16/10/2029	601,375	0.01
CNY 124,890,000	China Government Bond 3.02% 27/5/2031	19,614,748	0.18	USD 1,499,000	Promigas SA ESP / Gases del Pacifico SAC 3.75% 16/10/2029	1,502,436	0.01
CNY 142,050,000	China Government Bond 3.13% 21/11/2029	22,240,645	0.20			82,956,767	0.76
CNY 404,450,000	China Government Bond 3.27% 19/11/2030	64,444,355	0.59		Cyprus		
CNY 339,600,000	China Government Bond 3.72% 12/4/2051	55,542,199	0.51	EUR 825,000	Bank of Cyprus Pcl FRN 24/6/2027	959,248	0.01
CNY 87,050,000	China Government Bond 3.86% 22/7/2049	14,414,601	0.13		Denmark		
CNY 97,400,000	China Government Bond 4.08% 22/10/2048	16,686,854	0.15	EUR 3,842,000	Danske Bank A/S FRN 2/9/2030	4,679,015	0.04
USD 990,000	China Grand Automotive Services Ltd 8.625% 8/4/2022	935,845	0.01	EUR 400,000	Nykredit Realcredit AS FRN 15/4/2026 (Perpetual)*	510,200	0.01
USD 947,000	China Minmetals Corp FRN 13/11/2022 (Perpetual)	969,719	0.01			5,189,215	0.05
USD 1,165,000	Guoren Property & Casualty Insurance Co Ltd 3.35% 1/6/2026	1,191,993	0.01	USD 1,030,000	Dominican Republic Aeropuertos Dominicanos Siglo XXI SA '144A' 6.75% 30/3/2029	1,067,173	0.01
USD 1,032,000	Huachen Energy Co Ltd (Defaulted) 6.625% 18/5/2020	423,120	0.00	USD 368,000	Banco de Reservas de la Republica Dominicana 7% 1/2/2023	384,560	0.01
CNY 10,000,000	PetroChina Co Ltd 3.96% 23/4/2024	1,589,226	0.02	USD 1,422,000	Dominican Republic International Bond '144A' 4.5% 30/1/2030	1,476,200	0.01
USD 1,157,000	Union Life Insurance Co Ltd 3% 19/9/2021	1,113,960	0.01	USD 1,405,000	Dominican Republic International Bond '144A' 4.875% 23/9/2032	1,473,848	0.01
USD 1,400,000	ZhongAn Online P&C Insurance Co Ltd 3.125% 16/7/2025	1,398,250	0.01	USD 2,432,000	Dominican Republic International Bond 5.95% 25/1/2027	2,736,000	0.03
USD 2,300,000	ZhongAn Online P&C Insurance Co Ltd 3.5% 8/3/2026	2,309,303	0.02	USD 1,103,000	Dominican Republic International Bond 6.4% 5/6/2049	1,210,542	0.01
		489,436,442	4.45			8,348,323	0.08
	Colombia				Ecuador		
USD 1,445,000	Banco Davivienda SA '144A' FRN 22/4/2031 (Perpetual)	1,528,087	0.02	USD 95,484	Ecuador Government International Bond 31/7/2030 (Zero Coupon)	54,068	0.00
USD 1,169,000	Banco GNB Sudameris SA '144A' FRN 16/4/2031	1,201,691	0.01	USD 534,131	Ecuador Government International Bond (Step-up coupon) 0.5% 31/7/2040	340,508	0.00
USD 10,387,000	Colombia Government International Bond 3% 30/1/2030	10,225,794	0.09	USD 1,165,440	Ecuador Government International Bond (Step-up coupon) 1% 31/7/2035	837,660	0.01
USD 16,061,000	Colombia Government International Bond 3.125% 15/4/2031*	15,782,823	0.15	USD 444,717	Ecuador Government International Bond (Step-up coupon) 5% 31/7/2030	397,466	0.00
USD 3,431,000	Colombia Government International Bond 3.25% 22/4/2032	3,370,100	0.03			1,629,702	0.01
USD 625,000	Colombia Government International Bond 3.875% 25/4/2027	664,747	0.01		Egypt		
USD 319,000	Colombia Government International Bond 4.125% 15/5/2051	299,775	0.00	USD 430,000	Egypt Government International Bond '144A' 5.75% 29/5/2024	457,563	0.00
USD 1,143,000	Colombia Government International Bond 4.5% 28/1/2026	1,244,027	0.01				

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USD 1,706,000	Egypt Government International Bond 5.875% 11/6/2025*	1,824,669	0.02	EUR 3,200,000	Electricite de France SA FRN 4/7/2024 (Perpetual)	4,057,954	0.04
EUR 2,350,000	Egypt Government International Bond '144A' 6.375% 11/4/2031	2,890,804	0.03	EUR 134,721	Electricite de France SA 14/9/2024 (Zero Coupon)	2,336,979	0.02
USD 610,000	Egypt Government International Bond '144A' 7.5% 16/2/2061	581,025	0.00	EUR 3,400,000	Electricite de France SA FRN 29/1/2025 (Perpetual)*	4,514,592	0.04
USD 537,000	Egypt Government International Bond 7.6% 1/3/2029	590,079	0.00	EUR 8,200,000	Electricite de France SA FRN 22/1/2026 (Perpetual)	10,970,546	0.10
USD 2,304,000	Egypt Government International Bond 7.903% 21/2/2048	2,293,937	0.02	GBP 2,800,000	Electricite de France SA FRN 29/1/2026 (Perpetual)	4,330,875	0.04
USD 1,658,000	Egypt Government International Bond '144A' 8.5% 31/1/2047	1,742,993	0.02	EUR 1,800,000	Electricite de France SA FRN 15/12/2026 (Perpetual)	2,216,622	0.02
USD 2,034,000	Egypt Government International Bond '144A' 8.875% 29/5/2050	2,198,063	0.02	EUR 1,400,000	Electricite de France SA FRN 3/9/2027 (Perpetual)*	1,735,213	0.02
		12,579,133	0.11	EUR 4,800,000	Electricite de France SA FRN 15/6/2030 (Perpetual)	6,025,920	0.05
Finland				EUR 3,700,000	Engle SA FRN 2/1/2031 (Perpetual)	4,456,862	0.04
EUR 531,000	Citycon Oyj FRN 24/11/2024 (Perpetual)	654,720	0.01	EUR 308,000	Faurecia SE 2.375% 15/6/2029*	371,967	0.00
EUR 2,225,000	Finnair Oyj 4.25% 19/5/2025*	2,701,357	0.02	EUR 883,000	Faurecia SE 3.75% 15/6/2028	1,102,682	0.01
		3,356,077	0.03	EUR 303,109	FCT Autonoria 2019 FRN 25/9/2035	357,750	0.00
France				EUR 363,184	FCT Autonoria 2019 FRN 25/9/2035	429,947	0.00
EUR 7,771	Accor SA 0.7% 7/12/2027	477,081	0.00	EUR 182,139	FCT Autonoria 2019 FRN 25/9/2035	216,369	0.00
EUR 1,700,000	Air France-KLM 3.875% 1/7/2026*	1,977,054	0.02	EUR 303,109	FCT Autonoria 2019 FRN 25/9/2035	358,611	0.00
EUR 1,668,000	Altice France SA/France 2.125% 15/2/2025*	1,932,778	0.02	EUR 480,445	FCT Noria 2018-1 FRN 25/6/2038	567,673	0.01
EUR 3,039,000	Altice France SA/France 2.5% 15/1/2025*	3,550,588	0.03	EUR 480,445	FCT Noria 2018-1 FRN 25/6/2038	567,186	0.01
EUR 3,414,000	Altice France SA/France 4.125% 15/1/2029	4,049,447	0.04	EUR 300,000	FCT Noria 2021 FRN 25/10/2049	355,039	0.00
USD 288,000	Altice France SA/France '144A' 5.5% 15/1/2028	296,958	0.00	EUR 900,000	FCT Noria 2021 FRN 25/10/2049	1,065,527	0.01
EUR 6,484,000	Altice France SA/France 5.875% 1/2/2027	8,106,510	0.07	EUR 300,000	FCT Noria 2021 'Series 2021-1 B' FRN 25/10/2049	355,017	0.00
USD 536,000	Altice France SA/France '144A' 7.375% 1/5/2026	558,008	0.01	EUR 4,285,000	French Republic Government Bond OAT '144A' 0.75% 25/5/2052	5,073,876	0.05
USD 269,000	Altice France SA/France '144A' 8.125% 1/2/2027	292,538	0.00	EUR 2,669,687	French Republic Government Bond OAT '144A' 0.75% 25/5/2053	3,130,720	0.03
EUR 700,000	Arkema SA FRN 21/10/2025 (Perpetual)	841,696	0.01	EUR 1,538,000	Getlink SE 3.5% 30/10/2025	1,888,579	0.02
USD 1,000,000	BNP Paribas SA FRN 19/8/2025 (Perpetual)	1,162,965	0.01	EUR 775,000	Goldstory SASU FRN 1/3/2026	928,730	0.01
EUR 200,000	Burger King France SAS 6% 1/5/2024	243,127	0.00	EUR 1,438,000	Goldstory SASU 5.375% 1/3/2026	1,748,391	0.02
EUR 1,579,000	CAB SELAS 3.375% 1/2/2028	1,883,830	0.02	EUR 300,000	Harmony French Home Loans FCT 2021-1 FRN 27/5/2061	354,873	0.00
USD 800,000	Carrefour SA 14/6/2023 (Zero Coupon)	788,774	0.01	GBP 2,100,000	Korian SA FRN 15/3/2024 (Perpetual)	2,959,447	0.03
EUR 1,400,000	Casino Guichard Perrachon SA FRN 31/1/2024 (Perpetual)	1,208,764	0.01	EUR 12,306	Korian SA 0.875% 6/3/2027	842,123	0.01
EUR 3,200,000	Casino Guichard Perrachon SA 4.048% 5/8/2026	3,719,810	0.03	EUR 1,100,000	La Financiere Atalian SASU 4% 15/5/2024	1,295,489	0.01
EUR 1,758,000	Casino Guichard Perrachon SA 5.25% 15/4/2027	2,114,203	0.02	EUR 636,000	La Financiere Atalian SASU 5.125% 15/5/2025	756,353	0.01
EUR 1,399,000	CGG SA 7.75% 1/4/2027	1,623,327	0.01	EUR 1,200,000	La Poste SA FRN 29/10/2025 (Perpetual)	1,508,821	0.01
EUR 1,119,000	Chrome Bidco SASU 3.5% 31/5/2028	1,355,931	0.01	EUR 283,000	Laboratoire Eimer Selas 5% 1/2/2029	346,324	0.00
EUR 791,000	Chrome Holdco SASU 5% 31/5/2029	963,645	0.01	EUR 628,000	Loxam SAS 3.25% 14/1/2025	756,373	0.01
EUR 1,415,000	CMA CGM SA 7.5% 15/1/2026	1,868,745	0.02	EUR 167,000	Loxam SAS 3.5% 15/4/2022	199,364	0.00
EUR 3,100,000	Credit Agricole Assurances SA FRN 13/1/2025 (Perpetual)*	4,091,318	0.04	EUR 300,000	Loxam SAS 3.5% 3/5/2023	358,168	0.00
EUR 237,000	Derichebourg SA 2.25% 15/7/2028*	283,364	0.00	EUR 2,357,000	Loxam SAS 3.75% 15/7/2026	2,879,022	0.03
EUR 113,021	E-Carat SA FRN 20/12/2028	132,729	0.00	EUR 400,000	Loxam SAS 4.25% 15/4/2024*	482,419	0.00
EUR 169,531	E-Carat SA FRN 20/12/2028	200,838	0.00	EUR 1,709,000	Loxam SAS 5.75% 15/7/2027	2,122,402	0.02
				EUR 400,000	Novafives SAS 5% 15/6/2025	439,895	0.00
				EUR 2,000,000	Orano SA 2.75% 8/3/2028	2,496,169	0.02

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EUR 1,412,000	Paprec Holding SA 3.5% 1/7/2028	1,688,489	0.02	EUR 2,100,000	Deutsche Lufthansa AG 3.5% 14/7/2029*	2,518,285	0.02
EUR 1,735,000	Picard Groupe SAS 3.875% 1/7/2026	2,087,178	0.02	EUR 1,300,000	Deutsche Lufthansa AG 3.75% 11/2/2028	1,586,353	0.01
EUR 300,000	Quatrim SASU 5.875% 15/1/2024	369,281	0.00	EUR 200,000	Deutsche Pfandbriefbank AG 4.6% 22/2/2027	261,587	0.00
EUR 700,000	RCI Banque SA FRN 18/2/2030	845,632	0.01	EUR 482,000	Douglas GmbH 6% 8/4/2026	575,259	0.01
EUR 500,000	Renault SA 2.375% 25/5/2026	606,293	0.01	EUR 3,700,000	EnBW Energie Baden- Wuerttemberg AG FRN 31/8/2081	4,397,036	0.04
EUR 2,509,000	Rubis Terminal Infra SAS 5.625% 15/5/2025	3,127,326	0.03	EUR 1,270,000	Fraport AG Frankfurt Airport Services Worldwide 1.875% 31/3/2028	1,575,670	0.01
EUR 12,907	Safran SA 1/4/2028 (Zero Coupon)	2,729,527	0.03	EUR 2,539,000	Fraport AG Frankfurt Airport Services Worldwide 2.125% 9/7/2027	3,201,600	0.03
USD 600,000	Societe Generale SA FRN 13/9/2021 (Perpetual)*	601,923	0.01	EUR 1,160,000	Gruenenthal GmbH 3.625% 15/11/2026	1,417,010	0.01
USD 200,000	Societe Generale SA FRN 29/9/2025 (Perpetual)	236,031	0.00	EUR 2,338,000	Gruenenthal GmbH 4.125% 15/5/2028	2,866,789	0.03
USD 1,000,000	Societe Generale SA '144A' FRN 29/9/2025 (Perpetual)	1,180,155	0.01	EUR 284,000	HT Troplast GmbH 9.25% 15/7/2025	369,826	0.00
EUR 2,700,000	Societe Generale SA FRN 22/9/2028	3,272,896	0.03	EUR 779,000	IHO Verwaltungs GmbH 3.625% 15/5/2025	946,750	0.01
USD 1,080,000	Societe Generale SA '144A' FRN 18/11/2030 (Perpetual)*	1,167,750	0.01	EUR 1,069,715	IHO Verwaltungs GmbH 3.875% 15/5/2027	1,316,953	0.01
EUR 11,900,000	Societe Generale SA FRN 30/6/2031	14,221,668	0.13	USD 200,000	IHO Verwaltungs GmbH '144A' 6% 15/5/2027	208,977	0.00
EUR 1,400,000	Solvay Finance SACA FRN 12/11/2023 (Perpetual)	1,822,946	0.02	EUR 1,157,000	KME SE 6.75% 1/2/2023*	1,316,694	0.01
EUR 2,544,000	Solvay Finance SACA FRN 3/6/2024 (Perpetual)	3,401,485	0.03	EUR 700,000	Nidda BondCo GmbH 5% 30/9/2025	831,737	0.01
EUR 1,558,000	Tereos Finance Groupe I SA 7.5% 30/10/2025	1,976,518	0.02	EUR 264,000	Nidda BondCo GmbH 7.25% 30/9/2025	319,904	0.00
EUR 3,929,000	TotalEnergies SE FRN 4/6/2030 (Perpetual)	4,750,359	0.04	EUR 9,294,000	Nidda Healthcare Holding GmbH 3.5% 30/9/2024*	11,112,737	0.10
EUR 4,300,000	TotalEnergies SE FRN 25/7/2032 (Perpetual)	5,093,672	0.05	EUR 742,000	Nidda Healthcare Holding GmbH 3.5% 30/9/2024	879,586	0.01
USD 2,600,000	TotalEnergies SE 0.5% 2/12/2022	2,626,650	0.02	EUR 501,000	Novelis Sheet Ingot GmbH 3.375% 15/4/2029	618,041	0.01
EUR 3,264,000	Vallourec SA 8.5% 30/6/2026*	4,032,982	0.04	EUR 1,381,000	PCF GmbH FRN 15/4/2026	1,660,456	0.02
EUR 4,700,000	Veolia Environnement SA FRN 20/1/2026 (Perpetual)*	5,730,884	0.05	EUR 1,244,000	PCF GmbH 4.75% 15/4/2026*	1,533,763	0.01
EUR 9,500,000	Veolia Environnement SA FRN 20/1/2029 (Perpetual)*	11,471,376	0.10	EUR 300,000	ProGroup AG 3% 31/3/2026	363,080	0.00
		193,725,918	1.76	EUR 1,639,000	Renk AG/Frankfurt am Main 5.75% 15/7/2025	2,035,915	0.02
Germany				EUR 567,000	Schenck Process Holding GmbH/Darmstadt 5.375% 15/6/2023	685,692	0.01
EUR 3,530,000	Bayer AG FRN 1/7/2074	4,392,940	0.04	EUR 2,158,000	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	2,654,013	0.02
EUR 800,000	Bayer AG FRN 2/4/2075	959,017	0.01	EUR 665,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	793,765	0.01
EUR 9,300,000	Bayer AG FRN 12/11/2079	11,108,915	0.10	EUR 600,000	Tele Columbus AG 3.875% 2/5/2025	712,441	0.01
EUR 4,600,000	Bayer AG 1.375% 6/7/2032	5,658,473	0.05	EUR 1,095,000	thyssenkrupp AG 1.875% 6/3/2023	1,316,893	0.01
EUR 8,000,000	Bertelsmann SE & Co KGaA FRN 23/4/2075	9,820,154	0.09	EUR 95,000	thyssenkrupp AG 2.5% 25/2/2025	116,429	0.00
EUR 443,000	CeramTec BondCo GmbH 5.25% 15/12/2025	539,669	0.01	EUR 3,317,000	thyssenkrupp AG 2.875% 22/2/2024	4,058,229	0.04
EUR 1,359,000	Chepharm Arzneimittel GmbH 3.5% 11/2/2027	1,636,013	0.01	EUR 1,952,000	TK Elevator Midco GmbH FRN 15/7/2027	2,342,329	0.02
EUR 7,132,000	Chepharm Arzneimittel GmbH 4.375% 15/1/2028	8,799,277	0.08	EUR 3,319,000	TK Elevator Midco GmbH 4.375% 15/7/2027	4,137,436	0.04
EUR 3,200,000	Commerzbank AG FRN 9/10/2025 (Perpetual)	4,163,328	0.04	EUR 2,160,000	Vertical Holdco GmbH 6.625% 15/7/2028	2,744,610	0.03
EUR 2,600,000	DEMIRE Deutsche Mittelstand Real Estate AG 1.875% 15/10/2024	2,980,075	0.03	EUR 5,200,000	Volkswagen Leasing GmbH 0.625% 19/7/2029	6,201,230	0.06
EUR 1,000,000	Deutsche Bahn Finance GMBH FRN 22/1/2025 (Perpetual)	1,191,823	0.01	EUR 2,700,000	Vonovia SE 1.5% 14/6/2041*	3,270,980	0.03
EUR 1,000,000	Deutsche Bank AG 1.75% 17/1/2028	1,259,911	0.01	EUR 3,300,000	ZF Finance GmbH 2% 6/5/2027	3,979,214	0.04
EUR 11,900,641	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	16,787,222	0.15				
EUR 2,300,000	Deutsche Lufthansa AG 2% 14/7/2024	2,722,075	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 900,000	ZF Finance GmbH 2.75% 25/5/2027	1,119,820	0.01	USD 652,000	Bank of East Asia Ltd/The FRN 19/9/2024 (Perpetual)	697,176	0.01
EUR 2,500,000	ZF Finance GmbH 3% 21/9/2025	3,161,749	0.03	USD 1,397,000	Bank of East Asia Ltd/The FRN 21/10/2025 (Perpetual)	1,507,887	0.01
EUR 7,800,000	ZF Finance GmbH 3.75% 21/9/2028	10,259,522	0.09	USD 600,000	China CITIC Bank International Ltd FRN 28/2/2029	636,761	0.01
		161,487,252	1.47	USD 1,090,000	China South City Holdings Ltd 10.875% 26/6/2022*	907,594	0.01
Ghana				USD 2,495,000	CITIC Ltd 2.85% 25/2/2030	2,576,711	0.02
USD 1,213,000	Ghana Government International Bond 6.375% 11/2/2027	1,184,573	0.01	USD 1,160,000	CMB International Leasing Management Ltd 2% 4/2/2026	1,155,795	0.01
USD 1,070,000	Ghana Government International Bond '144A' 7.75% 7/4/2029	1,080,700	0.01	USD 2,640,000	GLP China Holdings Ltd 2.95% 29/3/2026	2,671,244	0.02
USD 3,973,000	Ghana Government International Bond '144A' 8.625% 7/4/2034	4,027,629	0.04	USD 921,000	Nanyang Commercial Bank Ltd FRN 2/6/2022 (Perpetual)	935,966	0.01
USD 2,709,000	Ghana Government International Bond 8.75% 11/3/2061	2,613,948	0.02	USD 2,000,000	Vanke Real Estate Hong Kong Co Ltd 3.15% 12/5/2025	2,082,025	0.02
		8,906,850	0.08	USD 1,405,000	Wanda Group Overseas Ltd 7.5% 24/7/2022	1,367,318	0.01
Greece				USD 1,010,000	Wanda Group Overseas Ltd 8.875% 21/3/2023	964,131	0.01
EUR 18,641,000	Hellenic Republic Government Bond '144A' 0.75% 18/6/2031	22,041,988	0.20	USD 300,000	Xiaomi Best Time International Ltd 17/12/2027 (Zero Coupon)	319,874	0.00
EUR 52,940,000	Hellenic Republic Government Bond '144A' 1.5% 18/6/2030	67,473,044	0.61	USD 1,850,000	Xiaomi Best Time International Ltd 2.875% 14/7/2031*	1,864,934	0.02
EUR 8,435,000	Hellenic Republic Government Bond '144A' 1.875% 24/1/2052	10,932,534	0.10	USD 1,155,000	Xiaomi Best Time International Ltd 4.1% 14/7/2051*	1,208,580	0.01
EUR 10,784,000	Hellenic Republic Government Bond '144A' 2% 22/4/2027	14,192,608	0.13	USD 941,000	Yango Justice International Ltd 7.5% 15/4/2024	903,360	0.01
EUR 280,302	Hellenic Republic Government Bond 3.5% 30/1/2023	349,750	0.00	USD 680,000	Yango Justice International Ltd 7.5% 17/2/2025	586,500	0.01
EUR 7,250,734	Hellenic Republic Government Bond 3.75% 30/1/2028	10,497,727	0.10	USD 490,000	Yango Justice International Ltd 7.875% 4/9/2024	428,750	0.00
EUR 5,925,000	Hellenic Republic Government Bond '144A' 3.875% 12/3/2029	8,789,809	0.08	USD 523,000	Yango Justice International Ltd 10% 12/2/2023	533,681	0.00
EUR 396,332	Hellenic Republic Government Bond 3.9% 30/1/2033*	629,858	0.01			21,995,387	0.20
EUR 315,963	Hellenic Republic Government Bond 4% 30/1/2037*	541,566	0.00	India			
EUR 310,038	Hellenic Republic Government Bond 4.2% 30/1/2042*	579,162	0.00	USD 4,028,000	Adani Electricity Mumbai Ltd 3.949% 12/2/2030	4,097,302	0.04
EUR 1,649,000	Public Power Corp SA 3.375% 31/7/2028	1,968,036	0.02	USD 1,087,000	Adani Transmission Ltd 4% 3/8/2026	1,159,867	0.01
EUR 580,000	Public Power Corp SA 3.875% 30/3/2026	716,751	0.01	USD 2,700,280	Adani Transmission Ltd 4.25% 21/5/2036	2,793,022	0.02
		138,712,833	1.26	USD 200,000	Bharat Petroleum Corp Ltd 4% 8/5/2025	213,434	0.00
Guatemala				USD 1,738,000	Bharti Airtel Ltd 3.25% 3/6/2031*	1,766,103	0.02
USD 1,883,000	Banco Industrial SA/Guatemala '144A' FRN 29/1/2031	1,948,811	0.02	USD 1,475,000	GMR Hyderabad International Airport Ltd 4.75% 2/2/2026*	1,486,099	0.01
Guernsey				USD 3,000,000	HDFC Bank Ltd FRN 25/8/2026 (Perpetual)	3,004,500	0.03
CHF 800,000	Credit Suisse Group Guernsey VII Ltd 3% 12/11/2021	991,994	0.01	USD 600,000	Hindustan Petroleum Corp Ltd 4% 12/7/2027	641,988	0.01
CHF 1,800,000	Credit Suisse Group Guernsey VII Ltd 3% 12/11/2021	2,219,942	0.02	USD 400,000	HPCL-Mittal Energy Ltd 5.45% 22/10/2026	417,000	0.00
USD 218,908	Doric Nimrod Air Alpha 2013-1 Class A Pass Through Trust '144A' 5.25% 30/5/2023	219,985	0.00	USD 200,000	ICICI Bank Ltd/Dubai 4% 18/3/2026	217,493	0.00
EUR 400,000	Summit Properties Ltd 2% 31/1/2025	470,221	0.00	INR 992,800,000	India Government Bond 5.77% 3/8/2030	13,150,534	0.12
		3,902,142	0.03	INR 249,200,000	India Government Bond 5.79% 11/5/2030	3,296,101	0.03
Hong Kong				USD 370,000	JSW Steel Ltd 5.375% 4/4/2025	396,222	0.00
USD 600,000	Bank of China Hong Kong Ltd FRN 14/9/2023 (Perpetual)	647,100	0.01	USD 655,000	Manappuram Finance Ltd 5.9% 13/1/2023	677,863	0.01
				USD 724,000	Muthoot Finance Ltd 4.4% 2/9/2023	743,217	0.01
				USD 1,729,000	Muthoot Finance Ltd '144A' 6.125% 31/10/2022*	1,791,676	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 600,000	NTPC Ltd 4.25% 26/2/2026*	651,630	0.01	International			
USD 2,510,000	Oil India Ltd 5.125% 4/2/2029	2,853,563	0.03	EUR 19,161,731	European Union 4/7/2031 (Zero Coupon)	23,058,293	0.21
USD 200,000	Power Finance Corp Ltd 3.95% 23/4/2030	209,000	0.00	EUR 5,600,000	European Union 0.1% 4/10/2040	6,386,477	0.06
USD 6,977,000	Power Finance Corp Ltd 4.5% 18/6/2029	7,522,863	0.07	EUR 3,800,000	European Union 0.3% 4/11/2050	4,357,269	0.04
USD 558,000	REC Ltd 3.875% 7/7/2027	593,327	0.00			33,802,039	0.31
USD 200,000	ReNew Power Synthetic '144A' 6.67% 12/3/2024	210,339	0.00	Ireland			
USD 2,200,000	ReNew Power Synthetic 6.67% 12/3/2024	2,313,735	0.02	GBP 1,000,000	Agora Securities UK 2021 DAC FRN 17/8/2031	1,378,595	0.01
USD 1,385,000	Shriram Transport Finance Co Ltd 5.1% 16/7/2023	1,416,163	0.01	EUR 400,000	AIB Group Plc FRN 9/10/2024 (Perpetual)	511,028	0.01
USD 618,000	Shriram Transport Finance Co Ltd 5.95% 24/10/2022	634,603	0.01	EUR 3,449,000	AIB Group Plc FRN 23/6/2025 (Perpetual)	4,615,338	0.04
USD 2,245,000	Summit Digitel Infrastructure Pvt Ltd 2.875% 12/8/2031*	2,203,411	0.02	EUR 4,675,000	AIB Group Plc FRN 30/5/2031	5,943,452	0.05
USD 116,049	Videocon Industries Ltd (Step- up coupon) (Defaulted) 2.8% 31/12/2020	35,618	0.00	EUR 2,680,000	Alme Loan Funding V DAC FRN 15/7/2031	3,128,204	0.03
		54,496,673	0.50	EUR 180,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	212,782	0.00
Indonesia				EUR 1,338,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	1,589,848	0.02
USD 690,000	Bank Negara Indonesia Persero Tbk PT 3.75% 30/3/2026*	712,425	0.01	EUR 310,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	365,976	0.00
USD 724,000	Bank Tabungan Negara Persero Tbk PT 4.2% 23/1/2025	743,005	0.01	EUR 495,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	589,188	0.01
USD 735,000	Indofood CBP Sukses Makmur Tbk PT 3.398% 9/6/2031	772,209	0.01	EUR 1,060,000	Anchorage Capital Europe CLO 2 DAC FRN 15/4/2034	1,262,294	0.01
USD 3,664,000	Indonesia Government International Bond 4.1% 24/4/2028	4,165,235	0.04	EUR 200,000	Anchorage Capital Europe CLO 2021-4 DAC FRN 25/4/2034	233,903	0.00
USD 862,000	Indonesia Government International Bond 4.625% 15/4/2043	1,025,075	0.01	EUR 368,000	Anchorage Capital Europe CLO 2021-4 DAC FRN 25/4/2034	438,629	0.00
USD 863,000	Indonesia Government International Bond 4.75% 18/7/2047	1,052,323	0.01	EUR 375,000	Anchorage Capital Europe CLO 3 DAC FRN 15/7/2032	440,299	0.00
IDR 82,634,000,000	Indonesia Treasury Bond 6.25% 15/6/2036	5,788,001	0.05	EUR 1,000,000	Aqueduct European CLO 4-2019 DAC FRN 15/7/2032	1,184,764	0.01
IDR 58,371,000,000	Indonesia Treasury Bond 6.5% 15/6/2025	4,327,946	0.04	EUR 750,000	Aqueduct European CLO 4-2019 DAC FRN 15/7/2032	888,573	0.01
IDR 637,112,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	46,189,223	0.42	EUR 2,250,000	Aqueduct European CLO 5-2020 DAC FRN 20/4/2032	2,668,387	0.02
IDR 363,163,000,000	Indonesia Treasury Bond 7% 15/9/2030	27,143,330	0.25	EUR 750,000	Aqueduct European CLO 5-2020 DAC FRN 20/4/2032	891,286	0.01
IDR 68,403,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	4,983,048	0.04	EUR 2,250,000	Aqueduct European CLO 5-2020 DAC FRN 20/4/2032	2,671,077	0.02
IDR 46,712,000,000	Indonesia Treasury Bond 7.5% 15/4/2040	3,517,524	0.03	EUR 525,000	Arbour CLO VIII DAC FRN 15/7/2033	623,572	0.01
IDR 65,989,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	5,343,894	0.05	EUR 1,200,000	Ares European CLO VII DAC FRN 15/10/2030	1,429,048	0.01
USD 268,000	Pertamina Persero PT 3.1% 27/8/2030	280,730	0.00	EUR 250,000	Ares European CLO VII DAC FRN 15/10/2030	295,491	0.00
USD 1,129,000	Pertamina Persero PT 3.65% 30/7/2029*	1,226,020	0.01	EUR 645,000	Ares European CLO XII DAC (Restricted) FRN 20/4/2032	764,737	0.01
USD 2,332,000	Pertamina Persero PT 4.175% 21/1/2050	2,448,787	0.02	EUR 375,000	Ares European CLO XII DAC FRN 20/4/2032	446,008	0.00
USD 3,053,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050	3,226,960	0.03	EUR 337,000	Ares European CLO XII DAC FRN 20/4/2032	394,429	0.00
USD 1,000,000	Perusahaan Penerbit SBSN Indonesia III 4.15% 29/3/2027	1,127,500	0.01	EUR 3,000,000	Armada Euro CLO III DAC FRN 15/7/2031	3,573,961	0.03
USD 500,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 5.375% 25/1/2029	589,375	0.00	EUR 2,100,000	Armada Euro CLO III DAC FRN 15/7/2031	2,503,497	0.02
USD 4,318,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 6.25% 25/1/2049*	5,588,053	0.05	USD 4,178,000	ASG Finance Designated Activity Co '144A' 7.875% 3/12/2024	4,031,770	0.04
		120,250,663	1.09	EUR 300,000	Aurium CLO II DAC FRN 22/6/2034	352,265	0.00
				EUR 150,000	Avoca CLO XIV DAC FRN 12/1/2031	175,565	0.00

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EUR 150,000	Avoca CLO XIV DAC FRN 12/1/2031	169,943	0.00	EUR 400,000	Capital Four CLO I DAC FRN 15/1/2033	468,595	0.00
EUR 550,000	Avoca CLO XIV DAC FRN 12/1/2031	471,482	0.00	EUR 300,000	Capital Four CLO II DAC FRN 15/1/2034	346,331	0.00
EUR 380,000	Avoca CLO XV DAC FRN 15/4/2031	435,125	0.00	EUR 400,000	CIFC European Funding CLO I DAC FRN 15/7/2032	474,350	0.00
EUR 350,000	Avoca CLO XVII DAC FRN 15/10/2032	414,620	0.00	EUR 400,000	CIFC European Funding CLO II DAC FRN 15/4/2033	473,638	0.00
EUR 669,000	Avoca CLO XVII DAC FRN 15/10/2032	793,015	0.01	EUR 500,000	CIFC European Funding CLO III DAC FRN 15/1/2034	597,070	0.01
EUR 350,000	Avoca CLO XVIII DAC FRN 15/4/2031	416,573	0.00	EUR 375,000	CIFC European Funding CLO III DAC FRN 15/1/2034	448,090	0.00
EUR 600,000	Avoca CLO XVIII DAC FRN 15/4/2031	683,531	0.01	EUR 200,000	CIFC European Funding CLO III DAC FRN 15/1/2034	233,420	0.00
EUR 400,000	Avoca CLO XX DAC FRN 15/7/2032	475,643	0.01	EUR 1,580,000	Clontarf Park CLO DAC FRN 5/8/2030	1,875,098	0.02
EUR 270,000	Avoca CLO XX DAC FRN 15/7/2032	317,265	0.00	EUR 539,000	Contego CLO IX DAC FRN 24/1/2034	629,172	0.01
EUR 290,000	Avoca CLO XXII DAC FRN 15/4/2035	342,436	0.00	EUR 480,000	Contego CLO VI DAC FRN 15/4/2034	570,145	0.01
EUR 280,000	Avoca CLO XXII DAC FRN 15/4/2035	323,517	0.00	EUR 921,000	Contego CLO VI DAC 15/4/2034 (Zero Coupon)	763,123	0.01
EUR 280,000	Avoca CLO XXII DAC FRN 15/4/2035	331,977	0.00	EUR 2,625,000	Contego CLO VIII DAC FRN 25/1/2032	3,112,184	0.03
EUR 1,000,000	Avoca CLO XXIII DAC FRN 15/4/2034	1,189,608	0.01	EUR 375,000	Contego CLO VIII DAC FRN 25/1/2032	445,504	0.00
EUR 3,410,000	Avoca CLO XXIV DAC FRN 15/7/2034	4,044,390	0.04	EUR 330,000	CVC Cordatus Loan Fund IV DAC FRN 22/2/2034	384,943	0.00
EUR 500,000	Bain Capital Euro CLO 2019-1 DAC FRN 15/4/2032	597,656	0.01	EUR 400,000	CVC Cordatus Loan Fund V DAC FRN 21/7/2030	473,102	0.00
EUR 320,000	Bain Capital Euro CLO 2019-1 DAC FRN 15/4/2032	380,613	0.00	EUR 310,000	CVC Cordatus Loan Fund VI DAC FRN 15/4/2032	364,759	0.00
GBP 2,000,000	Bank of Ireland Group Plc FRN 19/9/2027	2,800,645	0.03	EUR 730,000	CVC Cordatus Loan Fund VI DAC FRN 15/4/2032	409,070	0.00
USD 1,950,000	Bank of Ireland Group Plc FRN 19/9/2027	1,995,221	0.02	EUR 400,000	CVC Cordatus Loan Fund XIX DAC FRN 23/12/2033	478,433	0.01
EUR 2,850,000	Bank of Ireland Group Plc FRN 11/8/2031	3,379,880	0.03	EUR 130,000	CVC Cordatus Loan Fund XV DAC FRN 26/8/2032	152,973	0.00
EUR 300,000	BBAM European CLO I DAC FRN 22/7/2034	350,525	0.00	EUR 662,000	CVC Cordatus Loan Fund XVIII DAC FRN 29/4/2034	783,464	0.01
EUR 1,350,000	Bilbao CLO I DAC FRN 20/7/2031	1,560,073	0.01	EUR 260,000	CVC Cordatus Loan Fund XVIII DAC FRN 29/4/2034	307,705	0.00
EUR 3,390,000	Bilbao CLO II DAC FRN 20/8/2035	4,010,061	0.04	EUR 1,375,000	CVC Cordatus Loan Fund XVIII DAC FRN 29/4/2034	1,638,258	0.02
EUR 2,904,000	Bilbao CLO II DAC FRN 20/8/2035	3,417,292	0.03	EUR 1,000,000	CVC Cordatus Loan Fund XVIII DAC FRN 29/4/2034	1,187,934	0.01
EUR 800,000	Bilbao CLO II DAC FRN 20/8/2035	941,403	0.01	EUR 1,550,000	CVC Cordatus Loan Fund XX DAC FRN 22/6/2034	1,831,947	0.02
EUR 460,000	BlueMountain EUR 2021-1 CLO DAC FRN 15/4/2034	544,585	0.01	EUR 158,000	CVC Cordatus Loan Fund XX DAC FRN 22/6/2034	184,218	0.00
EUR 630,000	BlueMountain EUR 2021-1 CLO DAC FRN 15/4/2034	715,367	0.01	EUR 840,000	CVC Cordatus Loan Fund XX DAC FRN 22/6/2034	982,906	0.01
EUR 300,000	BlueMountain EUR 2021-1 CLO DAC FRN 15/4/2034	340,651	0.00	EUR 250,000	Dartry Park CLO DAC FRN 28/1/2034	297,089	0.00
EUR 900,000	BlueMountain Fuji EUR CLO III DAC FRN 15/1/2031	1,067,683	0.01	USD 1,507,000	Dorchester Park CLO DAC 'Series 2015-1A BR' '144A' FRN 20/4/2028	1,502,991	0.01
EUR 720,000	BlueMountain Fuji EUR CLO III DAC FRN 15/1/2031	849,607	0.01	USD 640,000	Dorchester Park CLO DAC 'Series 2015-1A CR' '144A' FRN 20/4/2028	639,719	0.01
EUR 800,000	BlueMountain Fuji Eur CLO IV DAC FRN 25/2/2034	944,198	0.01	EUR 450,000	Dunedin Park CLO DAC FRN 22/10/2032	533,601	0.01
EUR 500,000	BlueMountain Fuji Eur CLO V DAC FRN 15/1/2033	592,732	0.01	EUR 1,022,000	Dunedin Park CLO DAC FRN 22/10/2032	1,197,053	0.01
EUR 100,000	Bridgepoint CLO 1 DAC FRN 15/1/2034	117,582	0.00	EUR 510,000	Euro-Galaxy III CLO DAC FRN 24/4/2034	604,580	0.01
EUR 250,000	Cairn CLO XI DAC FRN 15/7/2035	292,964	0.00	EUR 250,000	Euro-Galaxy III CLO DAC FRN 24/4/2034	297,609	0.00
EUR 350,000	Cairn CLO XII DAC FRN 15/4/2033	415,363	0.00	EUR 2,861,000	Euro-Galaxy VI CLO DAC 'Series 2018-6X A' FRN 11/4/2031	3,377,869	0.03
EUR 838,000	Cairn CLO XII DAC FRN 15/4/2033	995,617	0.01				

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EUR 1,290,000	Euro-Galaxy VI CLO DAC FRN 11/4/2031	1,453,386	0.01	EUR 938,803	Last Mile Securities PE 2021 DAC FRN 17/8/2031	1,108,808	0.01
EUR 470,000	Euro-Galaxy VII CLO DAC FRN 25/7/2035	563,093	0.01	EUR 880,000	Madison Park Euro Funding XVI DAC FRN 25/5/2034	1,035,371	0.01
EUR 750,000	Euro-Galaxy VII CLO DAC FRN 25/7/2035	894,236	0.01	EUR 1,250,000	Madison Park Euro Funding XVI DAC FRN 25/5/2034	1,484,678	0.01
EUR 1,040,000	Fair Oaks Loan Funding III DAC FRN 15/10/2033	1,232,983	0.01	EUR 150,000	Marino Park CLO DAC FRN 16/1/2034	174,174	0.00
USD 4,000,000	GE Capital International Funding Co Unlimited Co 4.418% 15/11/2035	4,879,817	0.05	EUR 500,000	Marino Park CLO DAC FRN 16/1/2034	593,653	0.01
EUR 500,000	GoldenTree Loan Management EUR CLO 2 DAC FRN 20/1/2032	568,891	0.01	EUR 188,000	Neuberger Berman Loan Advisers Euro CLO FRN 17/4/2034	213,379	0.00
EUR 260,000	Harvest CLO XIX DAC FRN 14/4/2031	299,881	0.00	EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 DAC FRN 15/4/2034	824,945	0.01
EUR 700,000	Harvest CLO XVIII DAC FRN 15/10/2030	823,954	0.01	EUR 120,000	North Westerly VII ESG CLO DAC FRN 15/5/2034	139,690	0.00
EUR 126,000	Harvest CLO XXIII DAC FRN 20/10/2032	143,305	0.00	EUR 250,000	Northwoods Capital 19 Euro DAC FRN 25/11/2033	296,879	0.00
EUR 390,000	Harvest CLO XXIII DAC FRN 20/10/2032	457,545	0.00	EUR 300,000	Northwoods Capital 21 Euro DAC FRN 22/7/2034	347,632	0.00
EUR 520,000	Harvest CLO XXIII DAC FRN 20/10/2032	615,698	0.01	EUR 200,000	Northwoods Capital 23 Euro DAC FRN 15/3/2034	232,257	0.00
EUR 715,000	Haus European Loan Conduit No 39 DAC FRN 30/7/2051	845,407	0.01	EUR 425,000	OAK Hill European Credit Partners V Designated Activity Co 'Series 2016-5X B1' FRN 21/2/2030	502,052	0.00
EUR 970,000	Haus European Loan Conduit No 39 DAC FRN 30/7/2051	1,146,916	0.01	EUR 450,000	OAK Hill European Credit Partners VI DAC FRN 20/1/2032	529,716	0.01
EUR 211,000	Haus European Loan Conduit No 39 DAC FRN 30/7/2051	249,484	0.00	EUR 1,100,000	OAK Hill European Credit Partners VII DAC FRN 20/10/2031	1,304,707	0.01
EUR 841,000	Haus European Loan Conduit No 39 DAC FRN 30/7/2051	994,388	0.01	EUR 800,000	OCP Euro CLO 2017-2 DAC FRN 15/1/2032	945,544	0.01
EUR 300,000	Henley CLO IV DAC FRN 25/4/2034	341,087	0.00	EUR 250,000	OCP Euro CLO 2019-3 DAC FRN 20/4/2033	296,041	0.00
EUR 130,000	Henley CLO IV DAC FRN 25/4/2034	151,163	0.00	EUR 200,000	OCP Euro CLO 2019-3 DAC FRN 20/4/2033	231,148	0.00
EUR 370,000	Henley CLO IV DAC FRN 25/4/2034	436,812	0.00	EUR 250,000	OCP Euro CLO 2019-3 DAC FRN 20/4/2033	296,251	0.00
EUR 250,000	Henley CLO IV DAC FRN 25/4/2034	295,139	0.00	EUR 960,000	OCP Euro CLO 2020-4 DAC FRN 22/9/2034	1,132,919	0.01
EUR 385,000	Invesco Euro CLO FRN 15/7/2034	450,768	0.00	EUR 1,770,000	OCP Euro CLO 2020-4 DAC FRN 22/9/2034	2,057,882	0.02
EUR 258,953	Invesco Euro Clo III DAC FRN 15/7/2032	306,152	0.00	EUR 450,000	OZLME V DAC FRN 14/1/2032	317,914	0.00
EUR 450,000	Invesco Euro Clo III DAC FRN 15/7/2032	534,269	0.01	EUR 1,435,000	Pearl Finance 2020 DAC FRN 17/11/2032	1,739,993	0.02
EUR 685,000	Invesco Euro Clo III DAC FRN 15/7/2032	680,721	0.01	EUR 1,195,000	Pearl Finance 2020 DAC FRN 17/11/2032	1,417,051	0.01
EUR 625,000	Invesco Euro CLO IV DAC FRN 15/4/2033	741,682	0.01	EUR 500,000	Penta CLO 6 DAC FRN 25/7/2034	591,315	0.01
EUR 200,000	Invesco Euro CLO V DAC FRN 15/1/2034	237,172	0.00	EUR 500,000	Penta CLO 6 DAC FRN 25/7/2034	592,452	0.01
EUR 450,000	Invesco Euro CLO V DAC FRN 15/1/2034	538,456	0.01	EUR 1,750,000	Penta Clo 9 DAC FRN 25/7/2036	2,066,133	0.02
EUR 10,230,000	IRELAND GOVERNMENT BOND 18/10/2031 (Zero Coupon)	12,108,525	0.11	EUR 2,270,000	Penta Clo 9 DAC FRN 25/7/2036	2,680,191	0.03
EUR 10,960,000	IRELAND GOVERNMENT BOND 0.2% 18/10/2030	13,332,185	0.12	USD 3,751,517	Prodigy Finance CM2021-1 DAC 'Series 2021-1A A' '144A' FRN 25/7/2051	3,759,618	0.03
EUR 351,000	Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	415,236	0.00	USD 1,210,000	Prodigy Finance CM2021-1 DAC 'Series 2021-1A B' '144A' FRN 25/7/2051	1,218,300	0.01
EUR 1,356,000	Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	1,604,853	0.02	USD 710,000	Prodigy Finance CM2021-1 DAC 'Series 2021-1A C' '144A' FRN 25/7/2051	715,284	0.01
EUR 576,000	Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	690,366	0.01				
EUR 1,050,000	Last Mile Logistics Pan Euro Finance DAC FRN 17/8/2033	1,242,810	0.01				
EUR 1,060,777	Last Mile Securities PE 2021 DAC FRN 17/8/2031	1,257,385	0.01				

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USD 480,000	Prodigy Finance CM2021-1 DAC 'Series 2021-1A D' '144A' FRN 25/7/2051	482,071	0.00	GBP 3,359,240	Taurus 2019-2 UK DAC FRN 17/11/2029	4,638,808	0.04
EUR 400,000	Providus Clo III DAC FRN 18/7/2034	472,032	0.00	GBP 540,000	Taurus 2021-1 UK DAC FRN 17/5/2031	746,340	0.01
EUR 171,000	Providus CLO V DAC FRN 15/2/2035	194,158	0.00	GBP 886,000	Taurus 2021-1 UK DAC FRN 17/5/2031	1,223,783	0.01
EUR 448,175	River Green Finance 2020 DAC FRN 22/12/2032	530,889	0.01	GBP 551,000	Taurus 2021-1 UK DAC FRN 17/5/2031	765,104	0.01
EUR 325,050	River Green Finance 2020 DAC FRN 22/12/2032	382,749	0.00	GBP 1,842,000	Taurus 2021-4 UK DAC FRN 17/8/2031	2,549,394	0.02
EUR 409,000	Rockfield Park CLO DAC FRN 16/7/2034	481,187	0.01	GBP 5,545,000	Taurus 2021-4 UK DAC FRN 17/8/2031	7,671,055	0.07
EUR 710,000	Rockford Tower Europe CLO 2018-1 DAC FRN 20/12/2031	841,598	0.01	GBP 840,000	Taurus 2021-4 UK DAC FRN 17/8/2031	1,159,271	0.01
EUR 3,750,000	Rockford Tower Europe CLO 2018-1 DAC FRN 20/12/2031	4,442,602	0.04	EUR 1,450,000	Vesey Park CLO DAC FRN 16/11/2032	1,726,590	0.02
EUR 3,230,000	Rockford Tower Europe CLO 2019-1 DAC FRN 20/1/2033	3,834,289	0.04	GBP 2,857,000	Virgin Media Vendor Financing Notes III DAC 4.875% 15/7/2028*	4,012,180	0.04
EUR 300,000	Rockford Tower Europe CLO 2021-1 DAC FRN 20/4/2034	347,167	0.00	EUR 422,000	Voya Euro CLO I DAC FRN 15/10/2030	389,662	0.00
EUR 1,230,000	RRE 2 Loan Management DAC FRN 15/7/2035	1,456,567	0.01	EUR 446,000	Voya Euro CLO II DAC FRN 15/7/2035	530,754	0.01
EUR 500,000	RRE 2 Loan Management DAC FRN 15/7/2035	592,312	0.01	EUR 439,000	Voya Euro CLO III DAC FRN 15/4/2033	519,634	0.01
EUR 2,685,000	RRE 5 Loan Management DAC FRN 15/10/2033	3,208,454	0.03	EUR 790,000	Voya Euro CLO IV DAC FRN 15/1/2034	939,072	0.01
EUR 1,250,000	RRE 5 Loan Management DAC FRN 15/10/2033	1,484,038	0.01	EUR 250,000	Zinnia Finance DAC FRN 15/10/2031	300,849	0.00
EUR 1,976,000	RRE 5 Loan Management DAC FRN 15/10/2033	2,341,988	0.02			262,439,861	2.38
EUR 2,210,000	RRE 7 Loan Management DAC FRN 15/1/2036	2,612,807	0.02	Isle of Man			
EUR 1,875,000	RRE 7 Loan Management DAC FRN 15/1/2036	2,216,758	0.02	USD 1,528,000	AngloGold Ashanti Holdings Plc 3.75% 1/10/2030	1,604,400	0.01
GBP 2,830,746	Scorpio European Loan Conduit No. 34 DAC '144A' FRN 17/5/2029	3,904,553	0.04	USD 600,000	Gohil Capital Ltd 4.25% 24/1/2027	636,837	0.01
EUR 800,000	Sound Point Euro CLO II Funding DAC FRN 26/10/2032	947,168	0.01			2,241,237	0.02
EUR 2,190,000	Sound Point Euro CLO II Funding DAC FRN 26/10/2032	2,597,083	0.02	Israel			
EUR 750,000	Sound Point Euro CLO III Funding DAC FRN 15/4/2033	891,848	0.01	USD 1,141,000	Bank Leumi Le-Israel BM '144A' FRN 29/1/2031	1,167,742	0.01
EUR 300,000	Sound Point Euro CLO V Funding DAC FRN 25/7/2035	349,982	0.00	USD 571,430	Energear Israel Finance Ltd '144A' 4.875% 30/3/2026*	585,645	0.01
EUR 1,050,000	St Paul's CLO VI DAC FRN 20/5/2034	1,251,927	0.01	USD 6,090,000	Energear Israel Finance Ltd '144A' 5.875% 30/3/2031*	6,265,088	0.06
EUR 500,000	St Paul's CLO X DAC FRN 22/4/2035	602,343	0.01	USD 512,895	Leviathan Bond Ltd '144A' 5.75% 30/6/2023*	536,129	0.00
EUR 1,130,000	St Paul's Clo XI DAC FRN 17/1/2032	1,341,467	0.01			8,554,604	0.08
EUR 2,020,000	St Paul's CLO XII DAC FRN 15/4/2033	2,380,704	0.02	Italy			
EUR 1,350,000	St Paul's CLO XII DAC FRN 15/4/2033	1,605,487	0.02	EUR 689,000	Atlantia SpA 1.875% 12/2/2028	851,952	0.01
EUR 350,000	St Paul's CLO XII DAC FRN 15/4/2033	397,504	0.00	EUR 200,000	Autostrade per l'Italia SpA 1.75% 1/2/2027	246,341	0.00
EUR 750,000	Sutton Park CLO DAC FRN 15/1/2031	888,862	0.01	EUR 200,000	Autostrade per l'Italia SpA 1.875% 4/11/2025	248,033	0.00
EUR 650,000	Sutton Park CLO DAC FRN 15/1/2031	769,857	0.01	EUR 2,183,000	Autostrade per l'Italia SpA 1.875% 26/9/2029	2,711,023	0.03
EUR 377,649	Taurus 2019-1 FR DAC FRN 2/2/2031	443,424	0.00	EUR 3,913,000	Autostrade per l'Italia SpA 2% 4/12/2028	4,898,639	0.04
EUR 403,920	Taurus 2019-1 FR DAC FRN 2/2/2031	474,896	0.01	EUR 2,719,000	Autostrade per l'Italia SpA 2% 15/1/2030	3,400,878	0.03
GBP 1,977,489	Taurus 2019-2 UK DAC FRN 17/11/2029	2,729,100	0.03	EUR 1,900,000	Autostrade per l'Italia SpA 5.875% 9/6/2024	2,593,469	0.02
				EUR 1,200,000	Banca Monte dei Paschi di Siena SpA 2.625% 28/4/2025	1,482,210	0.01
				EUR 1,400,000	Banca Monte dei Paschi di Siena SpA 3.625% 24/9/2024	1,761,508	0.02
				EUR 2,000,000	Banco BPM SpA FRN 21/9/2027*	2,456,410	0.02
				EUR 294,000	Banco BPM SpA FRN 14/9/2030	379,777	0.00

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

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EUR 2,800,000	Banco BPM SpA FRN 29/6/2031	3,316,892	0.03	EUR 12,171,000	Italy Buoni Poliennali Del Tesoro '144A' 3.45% 1/3/2048	20,067,947	0.18
EUR 100,000	Brignole Co 2021 SRL FRN 24/7/2036	118,327	0.00	EUR 8,385,000	Italy Buoni Poliennali Del Tesoro '144A' 3.85% 1/9/2049	14,813,728	0.14
EUR 137,000	Brignole Co 2021 SRL FRN 24/7/2036	162,068	0.00	EUR 20,817,000	Italy Buoni Poliennali Del Tesoro '144A' 4.75% 1/9/2044	40,183,391	0.37
EUR 1,332,000	Brunello Bidco SpA FRN 15/2/2028*	1,578,232	0.01	EUR 1,900,000	Nexi SpA 24/2/2028 (Zero Coupon)	2,269,242	0.02
EUR 1,998,000	Cedacri Mergeco SPA FRN 15/5/2028	2,387,452	0.02	EUR 2,725,000	Poste Italiane SpA 2.625% 24/6/2170	3,211,695	0.03
EUR 3,112,000	Centurion Bidco SpA 5.875% 30/9/2026	3,838,162	0.04	EUR 380,022	Progetto Quinto SRL FRN 27/10/2036	451,451	0.00
EUR 548,389	Diocle Spa FRN 30/6/2026 doValue SpA 3.375% 31/7/2026*	656,209	0.01	EUR 3,881,000	Rekeep SpA 7.25% 1/2/2026	4,954,370	0.05
EUR 2,619,000	Eni SpA FRN 13/10/2025 (Perpetual)	3,137,131	0.03	EUR 1,038,125	Sisal Group SpA 7% 31/7/2023	1,239,176	0.01
EUR 2,200,000	Eni SpA FRN 13/7/2029 (Perpetual)	2,813,775	0.03	EUR 2,895,000	Snam SpA 0.875% 25/10/2026	3,566,525	0.03
EUR 3,730,000	Eni SpA FRN 11/2/2030 (Perpetual)	4,524,973	0.04	EUR 100,000	Societa Cattolica Di Assicurazione SPA FRN 14/12/2047	134,940	0.00
EUR 2,200,000	Gamma Bidco SpA 5.125% 15/7/2025	2,670,329	0.02	EUR 484,791	Taurus 2018-1 IT SRL 'Series 2018-IT1 A' FRN 18/5/2030	576,822	0.01
EUR 888,000	Gamma Bidco SpA 6.25% 15/7/2025	1,103,104	0.01	EUR 500,000	Telecom Italia SpA/Milano 1.125% 26/3/2022	594,150	0.01
EUR 780,000	IMA Industria Macchine Automatiche SpA FRN 15/1/2028	930,659	0.01	EUR 1,143,000	Telecom Italia SpA/Milano 1.625% 18/1/2029	1,330,109	0.01
EUR 554,000	IMA Industria Macchine Automatiche SpA 3.75% 15/1/2028	660,421	0.01	EUR 799,000	Telecom Italia SpA/Milano 2.75% 15/4/2025	998,313	0.01
EUR 200,000	Intesa Sanpaolo SpA FRN 20/1/2025 (Perpetual)	262,047	0.00	EUR 400,000	Telecom Italia SpA/Milano 2.875% 28/1/2026	502,921	0.00
USD 2,080,000	Intesa Sanpaolo SpA '144A' FRN 17/9/2025 (Perpetual)	2,374,736	0.02	EUR 200,000	Telecom Italia SpA/Milano 3% 30/9/2025	252,418	0.00
EUR 1,300,000	Intesa Sanpaolo SpA FRN 11/1/2027 (Perpetual)*	1,910,812	0.02	EUR 200,000	Telecom Italia SpA/Milano 3.25% 16/1/2023	246,595	0.00
EUR 500,000	Intesa Sanpaolo SpA FRN 1/3/2028 (Perpetual)	657,260	0.01	EUR 1,354,000	Telecom Italia SpA/Milano 4% 11/4/2024	1,720,784	0.02
EUR 500,000	Intesa Sanpaolo SpA FRN 4/3/2029	663,615	0.01	EUR 200,000	UniCredit SpA FRN 10/9/2021 (Perpetual)	236,792	0.00
EUR 2,850,000	Intesa Sanpaolo SpA FRN 1/9/2031 (Perpetual)*	3,953,202	0.04	EUR 275,000	UniCredit SpA FRN 3/6/2022 (Perpetual)	345,479	0.00
EUR 2,000,000	Intesa Sanpaolo SpA 0.75% 18/3/2028	2,413,974	0.02	EUR 2,900,000	UniCredit SpA FRN 3/6/2023 (Perpetual)	3,673,235	0.03
EUR 3,680,000	Intesa Sanpaolo SpA 1.35% 24/2/2031*	4,403,857	0.04	EUR 1,000,000	UniCredit SpA FRN 3/6/2025 (Perpetual)*	1,271,067	0.01
EUR 1,825,000	Intesa Sanpaolo SpA 2.925% 14/10/2030	2,340,121	0.02	EUR 800,000	UniCredit SpA FRN 3/6/2026 (Perpetual)	1,129,653	0.01
USD 3,393,000	Intesa Sanpaolo SpA '144A' 4.198% 1/6/2032	3,487,685	0.03	EUR 2,000,000	UniCredit SpA FRN 3/6/2027 (Perpetual)*	2,306,838	0.02
USD 1,992,000	Intesa Sanpaolo SpA '144A' 4.95% 1/6/2042	2,069,708	0.02	EUR 500,000	UniCredit SpA FRN 20/2/2029	643,241	0.01
GBP 350,000	Intesa Sanpaolo SpA 5.148% 10/6/2030	556,340	0.01	EUR 200,000	UniCredit SpA FRN 23/9/2029	239,552	0.00
EUR 4,900,000	Intesa Sanpaolo Vita SpA 2.375% 22/12/2030*	5,872,464	0.05	EUR 900,000	UniCredit SpA FRN 15/1/2032	1,098,734	0.01
EUR 24,400,000	Italy Buoni Poliennali Del Tesoro '144A' 0.95% 1/3/2037	27,937,567	0.25	EUR 1,475,000	Unipol Gruppo SpA 3.25% 23/9/2030	1,963,297	0.02
EUR 7,149,000	Italy Buoni Poliennali Del Tesoro '144A' 1.5% 30/4/2045	8,444,238	0.08			307,261,696	2.80
EUR 55,037,000	Italy Buoni Poliennali Del Tesoro '144A' 2.45% 1/9/2050	76,628,468	0.70		Jamaica		
EUR 1,746,000	Italy Buoni Poliennali Del Tesoro '144A' 2.8% 1/3/2067	2,507,367	0.02	USD 553,557	Digicel International Finance Ltd/Digicel international Holdings Ltd '144A' 8% 31/12/2026	542,486	0.00
				USD 1,386,646	Digicel International Finance Ltd/Digicel international Holdings Ltd '144A' 8.75% 25/5/2024	1,442,112	0.01
				USD 760,850	Digicel International Finance Ltd/Digicel international Holdings Ltd '144A' 13% 31/12/2025	758,930	0.01
						2,743,528	0.02

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Japan				GBP 3,105,000 Heathrow Funding Ltd 2.625% 16/3/2028			
JPY 150,000,000	HIS Co Ltd 15/11/2024 (Zero Coupon)	1,182,088	0.01	GBP 1,500,000	Heathrow Funding Ltd 2.75% 13/10/2029	2,171,791	0.02
JPY 490,000,000	Mitsubishi Chemical Holdings Corp 30/3/2022 (Zero Coupon)	4,508,760	0.04	GBP 1,600,000	Intu Jersey 2 Ltd 2.875% 1/11/2022	509,986	0.00
JPY 140,000,000	Mitsubishi Chemical Holdings Corp 29/3/2024 (Zero Coupon)	1,358,677	0.01	25,450,897 0.23			
EUR 3,950,000	Nissan Motor Co Ltd 3.201% 17/9/2028*	5,321,185	0.05	Kazakhstan			
USD 3,616,000	Nissan Motor Co Ltd '144A' 3.522% 17/9/2025	3,869,609	0.04	USD 1,335,000	KazMunayGas National Co JSC '144A' 3.5% 14/4/2033*	1,399,080	0.01
EUR 4,869,000	Rakuten Group Inc FRN 22/4/2027 (Perpetual)	5,790,148	0.05	Kuwait			
JPY 100,000,000	Rohm Co Ltd 5/12/2024 (Zero Coupon)	986,208	0.01	USD 1,745,000	Burgan Bank SAK FRN 9/7/2024 (Perpetual)	1,780,266	0.02
JPY 180,000,000	SBI Holdings Inc/Japan 13/9/2023 (Zero Coupon)	1,685,552	0.02	Luxembourg			
USD 600,000	Shizuoka Bank Ltd/The FRN 25/1/2023	589,500	0.01	EUR 400,000	ADLER Group SA 2.25% 14/1/2029	451,686	0.00
USD 6,953,000	SoftBank Group Corp FRN 19/7/2023 (Perpetual)	6,986,896	0.06	EUR 2,100,000	ADLER Group SA 2.75% 13/11/2026	2,478,010	0.02
USD 200,000	SoftBank Group Corp FRN 19/7/2027 (Perpetual)	200,250	0.00	EUR 4,800,000	ADLER Group SA 3.25% 5/8/2025*	5,797,624	0.05
EUR 1,788,000	SoftBank Group Corp 2.125% 6/7/2024	2,098,095	0.02	EUR 1,977,000	Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 3.625% 1/6/2028*	2,330,392	0.02
EUR 2,000,000	SoftBank Group Corp 2.875% 6/1/2027	2,308,706	0.02	GBP 983,000	Allied Universal Holdco LLC/ Allied Universal Finance Corp/Atlas Luxco 4 Sarl 4.875% 1/6/2028	1,349,550	0.01
EUR 2,150,000	SoftBank Group Corp 3.125% 19/9/2025	2,572,257	0.02	EUR 2,222,000	Altice Financing SA 2.25% 15/1/2025*	2,557,248	0.02
EUR 1,596,000	SoftBank Group Corp 3.375% 6/7/2029*	1,834,365	0.02	EUR 1,544,000	Altice Financing SA 3% 15/1/2028	1,738,890	0.02
EUR 5,205,000	SoftBank Group Corp 4% 19/9/2029*	6,270,028	0.06	EUR 2,071,000	Altice Financing SA 4.25% 15/8/2029	2,467,494	0.02
EUR 400,000	SoftBank Group Corp 4.5% 20/4/2025	501,791	0.00	USD 311,000	Altice Financing SA '144A' 5% 15/1/2028	310,269	0.00
USD 300,000	SoftBank Group Corp 4.75% 19/9/2024	310,500	0.00	EUR 538,000	Altice France Holding SA 8% 15/5/2027	684,126	0.01
EUR 1,381,000	SoftBank Group Corp 4.75% 30/7/2025*	1,742,492	0.02	EUR 1,515,000	ArcelorMittal SA 1.75% 19/11/2025	1,897,838	0.02
EUR 4,430,000	SoftBank Group Corp 5% 15/4/2028	5,653,924	0.05	EUR 500,000	Aroundtown SA FRN 23/9/2024 (Perpetual)	628,037	0.01
USD 200,000	SoftBank Group Corp 5.375% 30/7/2022*	204,750	0.00	USD 1,325,000	Atento Luxco 1 SA '144A' 8% 10/2/2026	1,460,813	0.01
USD 300,000	SoftBank Group Corp 6% 30/7/2025	321,750	0.00	EUR 2,055,000	Becton Dickinson Euro Finance Sarl 1.208% 4/6/2026	2,548,940	0.02
EUR 2,670,000	Takeda Pharmaceutical Co Ltd 2% 9/7/2040	3,476,330	0.03	EUR 1,540,000	Becton Dickinson Euro Finance Sarl 1.336% 13/8/2041	1,792,335	0.02
USD 4,164,000	Takeda Pharmaceutical Co Ltd 3.175% 9/7/2050	4,325,234	0.04	EUR 452,000	BK LC Lux Finco1 Sarl 5.25% 30/4/2029	556,389	0.01
64,099,095 0.58				EUR 528,000	BL Consumer Credit 2021 FRN 25/9/2038	624,948	0.01
Jersey				EUR 356,000	BL Consumer Credit 2021 FRN 25/9/2038	423,601	0.00
EUR 900,000	Avis Budget Finance Plc 4.75% 30/1/2026	1,097,350	0.01	EUR 681,000	BL Consumer Credit 2021 FRN 25/9/2038	810,001	0.01
GBP 392,000	CPUK Finance Ltd 4.5% 28/8/2027	551,085	0.01	EUR 1,810,000	Cidron Aida Finco Sarl 5% 1/4/2028	2,168,842	0.02
GBP 557,000	CPUK Finance Ltd 4.875% 28/8/2025	782,110	0.01	GBP 1,924,000	Cidron Aida Finco Sarl 6.25% 1/4/2028*	2,710,781	0.02
GBP 3,151,000	Galaxy Bidco Ltd 6.5% 31/7/2026	4,570,866	0.04	EUR 1,665,000	Cirsa Finance International Sarl 4.75% 22/5/2025	1,988,480	0.02
USD 2,805,000	Galaxy Pipeline Assets Bidco Ltd '144A' 2.16% 31/3/2034*	2,812,714	0.03	EUR 1,653,000	Cirsa Finance International Sarl 6.25% 20/12/2023	1,984,527	0.02
USD 3,800,000	Galaxy Pipeline Assets Bidco Ltd 2.625% 31/3/2036	3,804,750	0.03	USD 2,500,000	Cirsa Finance International Sarl '144A' 7.875% 20/12/2023	2,550,125	0.02
USD 3,175,000	Galaxy Pipeline Assets Bidco Ltd '144A' 2.94% 30/9/2040	3,234,531	0.03				
EUR 1,275,000	Heathrow Funding Ltd 1.5% 11/2/2030*	1,575,877	0.01				

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
EUR 1,605,000	Codere Finance 2 Luxembourg SA (Step-up coupon) 10.75% 30/9/2023*	2,008,885	0.02	USD 837,000	Nexa Resources SA '144A' 5.375% 4/5/2027	885,128	0.01
EUR 252,000	Codere Finance 2 Luxembourg SA 10.75% 30/9/2023	318,014	0.00	USD 75,000	Nielsen Co Luxembourg SARL/ The '144A' 5% 1/2/2025	76,887	0.00
EUR 1,546,875	Codere Finance 2 Luxembourg SA 10.75% 1/11/2023	1,296,783	0.01	USD 252,000	Puma International Financing SA 5% 24/1/2026	252,171	0.00
USD 414,250	Codere Finance 2 Luxembourg SA '144A' 11.625% 1/11/2023	296,189	0.00	USD 1,340,000	Puma International Financing SA '144A' 5% 24/1/2026*	1,340,911	0.01
EUR 2,796,000	ContourGlobal Power Holdings SA 4.125% 1/8/2025	3,409,300	0.03	USD 2,954,000	Puma International Financing SA '144A' 5.125% 6/10/2024	2,976,155	0.03
EUR 1,250,000	Dana Financing Luxembourg Sarl 3% 15/7/2029	1,537,037	0.01	EUR 500,000	Rossini Sarl FRN 30/10/2025	594,324	0.01
USD 657,835	Dragon Aviation Finance Luxembourg SA 4% 28/11/2022	681,162	0.01	EUR 4,530,000	Rossini Sarl 6.75% 30/10/2025	5,590,550	0.05
EUR 2,300,000	European TopSoho Sarl 4% 21/9/2021	2,321,399	0.02	USD 2,346,000	Rumo Luxembourg Sarl '144A' 5.875% 18/1/2025	2,446,878	0.02
EUR 400,000	FACT Master SA FRN 20/7/2028	473,191	0.00	EUR 1,600,000	SC Germany SA Compartment Consumer 2020-1 FRN 14/11/2034	1,917,865	0.02
EUR 500,000	FACT SA/LU FRN 20/11/2025	592,572	0.01	EUR 3,900,000	SC Germany SA Compartment Consumer 2020-1 FRN 14/11/2034	4,659,255	0.04
USD 5,789,666	FEL Energy Vi Sarl 5.75% 1/12/2040	6,174,678	0.06	EUR 3,900,000	SES SA FRN 29/1/2024 (Perpetual)*	5,049,386	0.05
EUR 4,249,000	Garfunkelux Holdco 3 SA 6.75% 1/11/2025	5,268,456	0.05	EUR 10,235,000	SES SA FRN 27/5/2026 (Perpetual)	12,307,526	0.11
GBP 3,814,000	Garfunkelux Holdco 3 SA 7.75% 1/11/2025	5,517,822	0.05	EUR 1,400,000	SES SA 2% 2/7/2028	1,811,160	0.02
USD 765,000	GOL Equity Finance SA '144A' 3.75% 15/7/2024	695,672	0.01	EUR 300,000	Silver Arrow S.A. Compartment 10 FRN 15/3/2027	353,398	0.00
USD 4,479,000	Gol Finance SA '144A' 7% 31/1/2025	4,259,305	0.04	EUR 300,000	Silver Arrow S.A. Compartment 10 FRN 15/3/2027	352,633	0.00
USD 875,000	Gol Finance SA '144A' 8% 30/6/2026	876,181	0.01	USD 2,748,000	Simpar Europe SA '144A' 5.2% 26/1/2031*	2,826,181	0.03
EUR 200,000	Hanesbrands Finance Luxembourg SCA 3.5% 15/6/2024	252,494	0.00	EUR 1,529,987	Summer BC Holdco A Sarl 9.25% 31/10/2027	1,988,838	0.02
EUR 3,111,000	Herens Midco Sarl 5.25% 15/5/2029	3,558,528	0.03	EUR 7,014,000	Summer BC Holdco B SARL 5.75% 31/10/2026*	8,762,582	0.08
EUR 988,000	HSE Finance Sarl 5.625% 15/10/2026*	1,218,344	0.01	USD 973,000	Telecom Italia Capital SA 6.375% 15/11/2033	1,143,693	0.01
USD 2,580,000	JSM Global Sarl '144A' 4.75% 20/10/2030	2,681,026	0.02	EUR 1,336,000	Telecom Italia Finance SA 7.75% 24/1/2033	2,352,065	0.02
USD 1,700,000	Kenbourne Invest SA '144A' 4.7% 22/1/2028	1,721,250	0.02			169,100,880	1.54
USD 6,074,000	Kenbourne Invest SA '144A' 6.875% 26/11/2024	6,446,033	0.06	USD 8,874,000	Cindai Capital Ltd 8/2/2023 (Zero Coupon)	9,101,352	0.08
EUR 1,123,987	LHMC Finco 2 Sarl 7.25% 2/10/2025*	1,333,414	0.01	MYR 192,583,000	Malaysia Government Bond 2.632% 15/4/2031	44,184,644	0.40
EUR 395,000	Lion/Polaris Lux 4 SA FRN 1/7/2026	470,046	0.00	MYR 14,700,000	Malaysia Government Bond 3.502% 31/5/2027	3,642,281	0.03
EUR 200,000	Matterhorn Telecom SA 3.125% 15/9/2026	239,992	0.00	MYR 18,600,000	Malaysia Government Bond 3.828% 5/7/2034	4,483,318	0.04
EUR 1,635,000	Matterhorn Telecom SA 4% 15/11/2027*	2,004,442	0.02	MYR 34,800,000	Malaysia Government Bond 3.885% 15/8/2029	8,769,042	0.08
USD 3,515,000	MC Brazil Downstream Trading SARL '144A' 7.25% 30/6/2031	3,650,328	0.03	MYR 46,000,000	Malaysia Government Bond 4.254% 31/5/2035	11,729,582	0.11
USD 380,000	MHP Lux SA 6.25% 19/9/2029	383,219	0.00	USD 1,700,000	Tenaga Nasional Bhd 7.5% 15/1/2096	2,375,061	0.02
USD 957,000	MHP Lux SA '144A' 6.25% 19/9/2029*	965,106	0.01	USD 500,000	TNB Global Ventures Capital Bhd 3.244% 19/10/2026	535,899	0.01
USD 2,596,000	Millicom International Cellular SA '144A' 4.5% 27/4/2031	2,717,921	0.03	USD 450,000	TNB Global Ventures Capital Bhd 4.851% 1/11/2028	531,040	0.01
USD 733,500	Millicom International Cellular SA 5.125% 15/1/2028	767,934	0.01			85,352,219	0.78
USD 1,620,000	Millicom International Cellular SA '144A' 6.625% 15/10/2026	1,706,787	0.02	USD 1,130,000	Danaos Corp '144A' 8.5% 1/3/2028	1,227,225	0.01
EUR 300,000	Monitchem HoldCo 2 SA 9.5% 15/9/2026	387,173	0.00	USD 4,007,000	Seaspan Corp '144A' 5.5% 1/8/2029	4,077,123	0.04
EUR 2,348,000	Monitchem HoldCo 3 SA 5.25% 15/3/2025*	2,871,665	0.03			5,304,348	0.05

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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 (%)
Mauritius			USD 2,538,000	Mexico Government International Bond 2.659% 24/5/2031	2,529,663 0.02
USD 425,000	Azure Power Energy Ltd '144A' 3.575% 19/8/2026*	430,844 0.00	USD 857,000	Mexico Government International Bond 3.75% 11/1/2028	950,297 0.01
USD 638,000	Azure Power Solar Energy Pvt Ltd 5.65% 24/12/2024*	678,432 0.01	USD 6,660,000	Mexico Government International Bond 4.35% 15/1/2047*	7,140,669 0.06
USD 200,000	Greenko Solar Mauritius Ltd 5.55% 29/1/2025*	205,492 0.00	USD 6,660,000	Mexico Government International Bond 4.6% 10/2/2048	7,363,446 0.07
USD 646,000	Greenko Solar Mauritius Ltd 5.95% 29/7/2026	691,814 0.01	USD 6,936,000	Operadora de Servicios Mega SA de CV Sofom ER '144A' 8.25% 11/2/2025	7,032,584 0.06
USD 3,351,000	HTA Group Ltd/Mauritius '144A' 7% 18/12/2025	3,549,706 0.03	USD 3,750,000	Orbia Advance Corp SAB de CV '144A' 1.875% 11/5/2026	3,792,187 0.03
USD 480,000	India Cleantech Energy '144A' 4.7% 10/8/2026	485,827 0.00	USD 376,000	Orbia Advance Corp SAB de CV '144A' 5.5% 15/1/2048	455,760 0.00
USD 2,537,000	India Green Energy Holdings '144A' 5.375% 29/4/2024	2,673,364 0.02	USD 2,327,000	Petroleos Mexicanos 5.35% 12/2/2028	2,317,692 0.02
USD 1,765,000	India Green Power Holdings 4% 22/2/2027*	1,777,703 0.02	USD 364,000	Petroleos Mexicanos 5.625% 23/1/2046	297,570 0.00
USD 1,831,000	Network i2i Ltd FRN 15/1/2025 (Perpetual)	1,959,101 0.02	USD 1,040,000	Petroleos Mexicanos 5.95% 28/1/2031	1,022,840 0.01
USD 741,000	UPL Corp Ltd FRN 27/2/2025 (Perpetual)	760,275 0.01	USD 3,073,000	Petroleos Mexicanos 6.35% 12/2/2048	2,612,050 0.02
USD 1,597,000	UPL Corp Ltd 4.5% 8/3/2028	1,720,676 0.02	USD 1,896,000	Petroleos Mexicanos 6.5% 13/3/2027	2,009,950 0.02
USD 203,000	UPL Corp Ltd 4.625% 16/6/2030	219,321 0.00	USD 8,419,000	Petroleos Mexicanos 6.5% 23/1/2029	8,762,495 0.08
		15,152,555 0.14	USD 13,181,000	Petroleos Mexicanos 6.84% 23/1/2030	13,754,373 0.12
Mexico			USD 5,665,000	Petroleos Mexicanos 6.875% 16/10/2025	6,241,414 0.06
USD 536,000	Alfa SAB de CV '144A' 6.875% 25/3/2044*	731,975 0.01	USD 999,000	Petroleos Mexicanos 6.95% 28/1/2060	882,017 0.01
USD 2,986,000	Axtel SAB de CV '144A' 6.375% 14/11/2024	3,112,450 0.03	MXN 622,560	Petroleos Mexicanos 7.19% 12/9/2024	2,956,407 0.03
USD 911,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN 6/7/2022 (Perpetual)	941,225 0.01	USD 3,131,000	Petroleos Mexicanos 7.69% 23/1/2050	3,010,457 0.03
USD 1,032,000	Banco Mercantil del Norte SA/ Grand Cayman '144A' FRN 27/9/2024 (Perpetual)	1,112,109 0.01	USD 516,000	Trust Fibra Uno '144A' 5.25% 30/1/2026	579,984 0.01
USD 1,042,000	BBVA Bancomer SA/Texas FRN 18/1/2033	1,085,295 0.01			130,784,975 1.19
USD 709,000	Cemex SAB de CV '144A' FRN 8/6/2026 (Perpetual)	740,735 0.01	Mongolia		
EUR 998,000	Cemex SAB de CV 3.125% 19/3/2026	1,214,524 0.01	USD 837,000	Mongolia Government International Bond 5.125% 7/4/2026	882,512 0.01
EUR 100,000	Cemex SAB de CV 3.125% 19/3/2026	122,273 0.00	USD 1,512,000	Mongolian Mining Corp/Energy Resources LLC 9.25% 15/4/2024	1,389,074 0.01
USD 3,213,000	Cemex SAB de CV '144A' 3.875% 11/7/2031*	3,313,406 0.03			2,271,586 0.02
USD 1,127,000	Cemex SAB de CV '144A' 5.2% 17/9/2030	1,238,359 0.01	Morocco		
USD 267,000	Cemex SAB de CV 5.45% 19/11/2029	293,446 0.00	USD 757,000	Morocco Government International Bond '144A' 3% 15/12/2032	735,236 0.00
USD 941,000	Controladora Mabe SA de CV '144A' 5.6% 23/10/2028*	1,112,638 0.01	USD 800,000	Morocco Government International Bond '144A' 4% 15/12/2050	746,000 0.01
USD 3,681,000	Cydsa SAB de CV '144A' 6.25% 4/10/2027	3,877,565 0.04	USD 3,220,000	OCP SA '144A' 3.75% 23/6/2031	3,264,275 0.03
USD 2,055,000	Grupo Axo SAPI de CV '144A' 5.75% 8/6/2026	2,087,608 0.02			4,745,511 0.04
USD 1,038,000	Grupo Bimbo SAB de CV '144A' FRN 17/4/2023 (Perpetual)	1,092,713 0.01	Netherlands		
USD 2,194,000	Grupo KUO SAB De CV '144A' 5.75% 7/7/2027	2,301,566 0.02	EUR 1,200,000	Abertis Infraestructuras Finance BV FRN 24/11/2025 (Perpetual)	1,466,823 0.01
MXN 1,476,000	Mexican Bonos 7.75% 29/5/2031	7,746,572 0.07	EUR 1,000,000	Ashland Services BV 2% 30/1/2028	1,208,707 0.01
MXN 2,139,000	Mexican Bonos 7.75% 13/11/2042	10,834,382 0.10	EUR 4,500,000	ATF Netherlands BV FRN 20/1/2023 (Perpetual)*	5,554,857 0.05
MXN 876,000	Mexican Bonos 10% 20/11/2036	5,417,141 0.05	USD 1,800,000	Athora Netherlands NV FRN 16/11/2022 (Perpetual)	1,903,500 0.02
USD 8,345,000	Mexico City Airport Trust 5.5% 31/7/2047	8,697,138 0.08			

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EUR 600,000	Axalta Coating Systems Dutch Holding B BV 3.75% 15/1/2025*	728,623	0.01	USD 606,000	Metinvest BV '144A' 8.5% 23/4/2026*	695,630	0.01
USD 3,506,000	Braskem Netherlands Finance BV '144A' FRN 23/1/2081	4,059,834	0.04	USD 1,681,000	Mong Duong Finance Holdings BV 5.125% 7/5/2029	1,690,523	0.02
USD 978,000	Braskem Netherlands Finance BV FRN 23/1/2081*	1,132,492	0.01	EUR 1,500,000	Naturgy Finance BV FRN 18/11/2022 (Perpetual)	1,855,432	0.02
USD 1,447,000	Braskem Netherlands Finance BV 4.5% 10/1/2028	1,565,365	0.01	EUR 533,000	Nobel Bidco BV 3.125% 15/6/2028	630,849	0.01
USD 2,855,000	Braskem Netherlands Finance BV '144A' 5.875% 31/1/2050*	3,331,992	0.03	EUR 1,652,000	Nobian Finance BV 3.625% 15/7/2026	1,973,335	0.02
EUR 1,000,000	Cooperatieve Rabobank UA FRN 29/12/2025 (Perpetual)	1,315,702	0.01	EUR 768,000	OCI NV 3.625% 15/10/2025	947,057	0.01
EUR 875,000	Domt 2021-1 BV FRN 15/6/2053	1,040,391	0.01	EUR 958,000	OI European Group BV 2.875% 15/2/2025	1,152,035	0.01
CHF 1,000,000	Dufry One BV 0.75% 30/3/2026	1,051,827	0.01	EUR 220,000	OI European Group BV 3.125% 15/11/2024	272,419	0.00
EUR 577,000	Dufry One BV 2% 15/2/2027	653,065	0.01	USD 182,000	Petrobras Global Finance BV 4.375% 20/5/2023	192,818	0.00
EUR 1,500,000	Dufry One BV 2.5% 15/10/2024	1,769,236	0.02	USD 4,566,000	Petrobras Global Finance BV 5.299% 27/1/2025	5,140,026	0.05
EUR 290,000	Dutch Property Finance 2020-2 BV FRN 28/1/2058	347,737	0.00	USD 2,492,000	Petrobras Global Finance BV 5.6% 3/1/2031*	2,800,385	0.03
EUR 740,000	Dutch Property Finance 2021-1 BV FRN 28/7/2058	880,799	0.01	USD 115,000	Petrobras Global Finance BV 5.999% 27/1/2028	132,770	0.00
EUR 8,480,000	ELM BV for Firmenich International SA FRN 3/9/2025 (Perpetual)	10,864,874	0.10	USD 1,027,000	Petrobras Global Finance BV 6.25% 17/3/2024	1,159,308	0.01
USD 1,768,000	Embraer Netherlands Finance BV 5.05% 15/6/2025	1,869,161	0.02	EUR 1,000,000	Phoenix PIB Dutch Finance BV 2.375% 5/8/2025*	1,219,568	0.01
USD 971,000	Embraer Netherlands Finance BV 5.4% 1/2/2027	1,040,791	0.01	EUR 1,650,000	PPF Telecom Group BV 3.25% 29/9/2027	2,114,282	0.02
USD 1,971,000	Embraer Netherlands Finance BV '144A' 6.95% 17/1/2028	2,247,925	0.02	EUR 752,000	Q-Park Holding I BV FRN 1/3/2026*	858,764	0.01
EUR 1,411,000	Energizer Gamma Acquisition BV 3.5% 30/6/2029	1,667,006	0.01	EUR 764,000	Q-Park Holding I BV 1.5% 1/3/2025	873,597	0.01
USD 2,031,000	Equate Petrochemical BV '144A' 2.625% 28/4/2028*	2,066,542	0.02	EUR 447,000	Q-Park Holding I BV 2% 1/3/2027	505,816	0.00
USD 902,000	Equate Petrochemical BV 4.25% 3/11/2026	1,005,863	0.01	EUR 2,207,000	Repsol International Finance BV FRN 11/3/2026 (Perpetual)	2,803,026	0.03
EUR 2,430,000	Euro-Galaxy V CLO BV FRN 15/2/2034	2,851,631	0.03	EUR 4,117,000	Repsol International Finance BV FRN 22/12/2026 (Perpetual)	4,932,632	0.04
EUR 900,000	Ferrovial Netherlands BV FRN 14/2/2023 (Perpetual)	1,071,956	0.01	EUR 3,385,000	Repsol International Finance BV FRN 22/12/2026 (Perpetual)	4,055,613	0.04
USD 1,578,000	Greenko Dutch BV 3.85% 29/3/2026	1,615,675	0.01	EUR 700,000	Repsol International Finance BV FRN 11/9/2028 (Perpetual)	921,446	0.01
EUR 1,200,000	Iberdrola International BV FRN 28/1/2026 (Perpetual)	1,468,525	0.01	EUR 5,545,000	Repsol International Finance BV FRN 25/3/2075	7,179,191	0.06
EUR 3,600,000	Iberdrola International BV FRN 9/11/2026 (Perpetual)	4,330,021	0.04	EUR 2,000,000	Stellantis NV 0.75% 18/1/2029*	2,362,186	0.02
EUR 3,500,000	Iberdrola International BV FRN 28/1/2029 (Perpetual)	4,333,894	0.04	EUR 8,200,000	Stellantis NV 1.25% 20/6/2033	9,765,531	0.09
EUR 2,550,000	Imperial Brands Finance Netherlands BV 1.75% 18/3/2033	3,076,475	0.03	EUR 1,170,000	Stellantis NV 3.375% 7/7/2023	1,462,925	0.01
EUR 800,000	ING Groep NV FRN 13/11/2030	962,463	0.01	EUR 371,925	Stichting AK Rabobank Certificaten (Step-up coupon) 2.188% 29/12/2049 (Perpetual)	624,019	0.01
EUR 3,600,000	ING Groep NV FRN 13/11/2030	4,333,652	0.04	EUR 554,479	Summer BidCo BV 9% 15/11/2025	672,569	0.01
USD 1,468,000	ING Groep NV FRN 1/4/2032	1,530,443	0.01	EUR 260,090	Summer BidCo BV 9% 15/11/2025	314,668	0.00
EUR 3,010,000	Intertrust Group BV 3.375% 15/11/2025	3,661,307	0.03	EUR 2,600,000	Telefonica Europe BV FRN 7/3/2023 (Perpetual)	3,140,515	0.03
EUR 513,000	IPD 3 BV 5.5% 1/12/2025	631,761	0.01	EUR 1,800,000	Telefonica Europe BV FRN 31/3/2024 (Perpetual)	2,375,712	0.02
EUR 1,400,000	Koninklijke KPN NV FRN 8/11/2024 (Perpetual)*	1,684,311	0.01	EUR 3,200,000	Telefonica Europe BV FRN 14/12/2024 (Perpetual)	4,133,627	0.04
EUR 61,977	Magoi 2019 BV FRN 27/7/2039	74,155	0.00	EUR 6,700,000	Telefonica Europe BV FRN 22/6/2026 (Perpetual)	8,615,171	0.08
EUR 123,650	Magoi 2019 BV FRN 27/7/2039	146,645	0.00	EUR 7,800,000	Telefonica Europe BV FRN 12/2/2029 (Perpetual)*	9,026,826	0.08
EUR 61,976	Magoi 2019 BV FRN 27/7/2039	73,760	0.00				
USD 1,350,000	Majapahit Holding BV 7.875% 29/6/2037	1,920,736	0.02				
USD 2,955,000	MDGH - GMTN BV '144A' 2.5% 7/11/2024	3,110,138	0.03				
USD 1,386,000	MDGH - GMTN BV '144A' 2.875% 7/11/2029	1,473,633	0.01				

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EUR 300,000	Teva Pharmaceutical Finance Netherlands II BV 1.625% 15/10/2028*	321,358	0.00	USD 690,000	Pakistan Pakistan Government International Bond 6% 8/4/2026	696,900	0.01
EUR 1,400,000	Teva Pharmaceutical Finance Netherlands II BV 1.875% 31/3/2027	1,550,001	0.01	USD 690,000	Pakistan Government International Bond 7.375% 8/4/2031	702,075	0.01
EUR 3,885,000	Teva Pharmaceutical Finance Netherlands II BV 4.5% 1/3/2025	4,781,372	0.04	USD 1,615,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	1,612,981	0.01
EUR 100,000	Teva Pharmaceutical Finance Netherlands II BV 6% 31/1/2025	128,477	0.00			3,011,956	0.03
EUR 854,000	Titan Holdings II BV 5.125% 15/7/2029	1,031,444	0.01	USD 1,893,000	Panama Aeropuerto Internacional de Tocumen SA '144A' 5.125% 11/8/2061*	1,998,298	0.02
EUR 1,648,000	Trivium Packaging Finance BV 3.75% 15/8/2026	2,000,329	0.02	USD 1,121,000	Banco Latinoamericano de Comercio Exterior SA '144A' 2.375% 14/9/2025*	1,147,624	0.01
EUR 1,400,000	United Group BV 3.625% 15/2/2028*	1,604,027	0.01	USD 624,000	Banistmo SA 3.65% 19/9/2022*	636,291	0.01
EUR 4,079,000	United Group BV 4% 15/11/2027	4,763,202	0.04	EUR 534,000	Carnival Corp 7.625% 1/3/2024	680,176	0.01
EUR 1,731,000	United Group BV 4.625% 15/8/2028	2,054,388	0.02	EUR 4,786,000	Carnival Corp 10.125% 1/2/2026*	6,498,971	0.06
EUR 4,857,000	United Group BV 4.875% 1/7/2024	5,831,583	0.05	USD 479,000	Carnival Corp '144A' 11.5% 1/4/2023	540,518	0.00
EUR 600,000	UPC Holding BV 3.875% 15/6/2029*	734,617	0.01	USD 1,500,000	ENA Master Trust '144A' 4% 19/5/2048	1,539,000	0.01
EUR 1,265,000	Upjohn Finance BV 1.362% 23/6/2027	1,574,890	0.01	USD 2,412,000	Panama Government International Bond 3.16% 23/1/2030	2,572,537	0.02
USD 3,578,000	VEON Holdings BV '144A' 3.375% 25/11/2027	3,642,395	0.03	USD 1,465,000	Panama Government International Bond 4.5% 16/4/2050	1,679,850	0.02
USD 702,000	VEON Holdings BV '144A' 4% 9/4/2025	741,172	0.01			17,293,265	0.16
USD 1,000,000	Vivo Energy Investments BV '144A' 5.125% 24/9/2027	1,062,500	0.01	USD 1,810,000	Paraguay Frigorifico Concepcion SA '144A' 7.7% 21/7/2028	1,909,238	0.02
EUR 1,400,000	Volkswagen International Finance NV FRN 14/12/2022 (Perpetual)	1,705,897	0.02	USD 666,000	Paraguay Government International Bond 4.7% 27/3/2027	754,934	0.01
EUR 2,900,000	Volkswagen International Finance NV FRN 27/6/2024 (Perpetual)*	3,655,564	0.03	USD 200,000	Paraguay Government International Bond '144A' 4.95% 28/4/2031	231,272	0.00
EUR 9,900,000	Wintershall Dea Finance 2 BV FRN 20/4/2026 (Perpetual)	11,603,797	0.11	USD 249,000	Paraguay Government International Bond '144A' 5.4% 30/3/2050	296,685	0.00
EUR 500,000	Wintershall Dea Finance 2 BV FRN 20/7/2028 (Perpetual)	585,696	0.01			3,192,129	0.03
EUR 400,000	ZF Europe Finance BV 2% 23/2/2026	484,864	0.00	USD 2,480,000	Peru InRetail Consumer '144A' 3.25% 22/3/2028	2,458,300	0.02
EUR 600,000	ZF Europe Finance BV 2.5% 23/10/2027	738,569	0.01	USD 624,000	Orazul Energy Egenor SCA '144A' 5.625% 28/4/2027	632,330	0.01
EUR 351,000	Ziggo BV 2.875% 15/1/2030	419,345	0.00	USD 996,000	Peruvian Government International Bond 1.862% 1/12/2032	941,564	0.01
EUR 3,064,000	Ziggo BV 4.25% 15/1/2027	3,767,785	0.03	USD 706,000	Peruvian Government International Bond 2.392% 23/1/2026	732,337	0.01
USD 2,005,000	Ziggo BV '144A' 5.5% 15/1/2027	2,078,413	0.02	USD 535,000	Peruvian Government International Bond 2.783% 23/1/2031	548,355	0.00
		230,586,249	2.10			5,312,886	0.05
EUR 359,000	Norway Adevinta ASA 2.625% 15/11/2025	437,267	0.00	USD 524,000	Philippines Globe Telecom Inc 2.5% 23/7/2030	508,382	0.00
EUR 228,000	Adevinta ASA 3% 15/11/2027	279,874	0.00	USD 895,000	Globe Telecom Inc 3% 23/7/2035	838,767	0.01
EUR 2,345,000	Aker BP ASA 1.125% 12/5/2029	2,856,115	0.03				
EUR 1,400,000	Nassa Topco AS 2.875% 6/4/2024	1,724,056	0.02				
		5,297,312	0.05				
USD 743,000	Oman Oman Government International Bond 6.5% 8/3/2047	746,667	0.01				
USD 721,000	Oman Government International Bond 6.75% 17/1/2048	739,238	0.00				
USD 1,891,000	OQ SAOC '144A' 5.125% 6/5/2028	1,924,092	0.02				
		3,409,997	0.03				

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USD 400,000	Philippine Government International Bond 6.375% 15/1/2032	555,772	0.00	RUB 621,941,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	8,928,799	0.08
USD 500,000	Philippine Government International Bond 6.375% 23/10/2034	713,674	0.01	USD 1,200,000	Russian Foreign Bond - Eurobond 4.25% 23/6/2027	1,348,200	0.01
USD 600,000	Philippine Government International Bond 9.5% 2/2/2030	950,529	0.01	USD 800,000	Russian Foreign Bond - Eurobond 4.75% 27/5/2026	908,188	0.01
USD 791,000	Rizal Commercial Banking Corp FRN 27/8/2025 (Perpetual)	840,151	0.01			74,441,233	0.68
		4,407,275	0.04		Saudi Arabia		
	Portugal			USD 1,092,000	Saudi Arabian Oil Co '144A' 2.25% 24/11/2030	1,086,078	0.01
EUR 200,000	Banco Espirito Santo SA (Restricted) (Defaulted) 8/5/2017 (Zero Coupon)	37,836	0.00	USD 129,000	Saudi Government International Bond 3.25% 26/10/2026	140,353	0.00
EUR 2,000,000	Banco Espirito Santo SA (Restricted) (Defaulted) 15/1/2018 (Zero Coupon)	378,364	0.00	USD 5,275,000	Saudi Government International Bond 3.75% 21/1/2055*	5,635,876	0.05
EUR 20,500,000	Banco Espirito Santo SA (Restricted) (Defaulted) 4% 21/1/2019	3,878,231	0.04	USD 779,000	Saudi Government International Bond '144A' 4.375% 16/4/2029*	908,783	0.01
EUR 900,000	SAGRES Sociedade de Titularizacao de Creditos SA/ Ulisses Finance No. 1 FRN 20/3/2033	1,104,412	0.01	USD 915,000	Saudi Government International Bond 4.5% 17/4/2030*	1,087,640	0.01
EUR 500,000	SAGRES Sociedade de Titularizacao de Creditos SA/ Ulisses Finance No. 1 FRN 20/3/2033	593,470	0.01			8,858,730	0.08
EUR 4,341,330	TAGUS - Sociedade de Titularizacao de Creditos SA/ Volta VII 0.7% 12/2/2024	5,126,531	0.05		Singapore		
EUR 2,260,587	TAGUS-Sociedade de Titularizacao de Creditos SA/ Volta V 0.85% 12/2/2022	2,682,806	0.02	USD 1,380,000	ABJA Investment Co Pte Ltd 5.45% 24/1/2028*	1,517,131	0.01
		13,801,650	0.13	USD 200,000	ABJA Investment Co Pte Ltd 5.95% 31/7/2024	218,198	0.00
	Puerto Rico			USD 600,000	BPRL International Singapore Pte Ltd 4.375% 18/1/2027	643,794	0.01
USD 590,000	Puerto Rico Sales Tax Financing Corp Sales Tax Revenue 4.75% 1/7/2053	675,231	0.01	USD 756,000	Continuum Energy Levanter Pte Ltd 4.5% 9/2/2027	784,909	0.01
	Qatar			USD 2,792,895	Continuum Energy Levanter Pte Ltd '144A' 4.5% 9/2/2027	2,899,695	0.03
USD 255,000	Qatar Government International Bond '144A' 4% 14/3/2029	294,206	0.00	USD 600,000	DBS Group Holdings Ltd FRN 27/2/2025 (Perpetual)	617,547	0.00
USD 362,000	Qatar Government International Bond 4.4% 16/4/2050	449,559	0.01	USD 724,000	Global Prime Capital Pte Ltd 5.95% 23/1/2025	752,495	0.01
USD 1,695,000	Qatar Petroleum '144A' 3.125% 12/7/2041	1,749,028	0.02	USD 1,793,400	LLPL Capital Pte Ltd 6.875% 4/2/2039	2,111,585	0.02
USD 1,475,000	Qatar Petroleum 3.125% 12/7/2041	1,522,016	0.01	USD 524,000	LMIRT Capital Pte Ltd 7.25% 19/6/2024	549,472	0.00
USD 2,984,000	Qatar Petroleum '144A' 3.3% 12/7/2051	3,088,440	0.03	USD 200,000	LMIRT Capital Pte Ltd 7.5% 9/2/2026	208,039	0.00
USD 1,350,000	Qatar Petroleum 3.3% 12/7/2051	1,397,250	0.01	USD 789,000	Medco Oak Tree Pte Ltd 7.375% 14/5/2026	850,147	0.01
		8,500,499	0.08	USD 636,000	Medco Platinum Road Pte Ltd 6.75% 30/1/2025	666,472	0.01
	Romania			USD 600,000	ONGC Videsh Vankorneft Pte Ltd 3.75% 27/7/2026	639,493	0.01
USD 1,210,000	Romanian Government International Bond '144A' 3% 14/2/2031*	1,266,709	0.01	SGD 1,500,000	Singapore Airlines Ltd 1.625% 3/12/2025	1,251,321	0.01
USD 152,000	Romanian Government International Bond 6.125% 22/1/2044	208,538	0.00	USD 788,000	Theta Capital Pte Ltd 8.125% 22/1/2025	831,740	0.01
		1,475,247	0.01	USD 600,000	TML Holdings Pte Ltd 4.35% 9/6/2026	604,500	0.00
	Russian Federation			USD 600,000	United Overseas Bank Ltd FRN 19/10/2023 (Perpetual)	623,850	0.00
RUB 4,354,065,000	Russian Federal Bond - OFZ 5.9% 12/3/2031	55,399,420	0.51			15,770,388	0.14
RUB 630,530,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	7,856,626	0.07		South Africa		
				USD 4,355,000	Eskom Holdings SOC Ltd 7.125% 11/2/2025*	4,610,769	0.04
				ZAR 261,405,079	Republic of South Africa Government Bond 7% 28/2/2031*	15,575,473	0.14
						20,186,242	0.18
					South Korea		
				USD 2,852,000	Heungkuk Life Insurance Co Ltd FRN 9/11/2022 (Perpetual)	2,911,557	0.03

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USD 400,000	Kakao Corp 28/4/2023 (Zero Coupon)	624,748	0.01	EUR 200,000	International Consolidated Airlines Group SA 1.5% 4/7/2027	213,221	0.00
USD 1,750,000	KDB Life Insurance Co Ltd FRN 21/5/2023 (Perpetual)	1,771,875	0.02	EUR 3,300,000	International Consolidated Airlines Group SA 2.75% 25/3/2025	3,894,836	0.04
USD 2,500,000	Kookmin Bank FRN 2/7/2024 (Perpetual)	2,646,556	0.02	EUR 3,000,000	International Consolidated Airlines Group SA 3.75% 25/3/2029	3,552,412	0.03
USD 360,000	LG Chem Ltd 2.375% 7/7/2031	361,977	0.00	EUR 900,000	Lar Espana Real Estate Socimi SA 1.75% 22/7/2026	1,086,145	0.01
USD 2,800,000	Shinhan Financial Group Co Ltd FRN 12/5/2026 (Perpetual)	2,780,624	0.02	EUR 4,497,000	Lorca Telecom Bondco SA 4% 18/9/2027*	5,444,437	0.05
USD 1,900,000	Tongyang Life Insurance Co Ltd FRN 22/9/2025 (Perpetual)	1,996,187	0.02	EUR 1,100,000	Merlin Properties Socimi SA 1.375% 1/6/2030	1,320,058	0.01
USD 200,000	Woori Bank FRN 4/10/2024 (Perpetual)	208,574	0.00	EUR 37,004,000	Spain Government Bond '144A' 0.5% 31/10/2031	44,530,997	0.41
		13,302,098	0.12	EUR 7,326,000	Spain Government Bond '144A' 1% 31/10/2050	8,179,601	0.08
Spain				EUR 7,423,000	Spain Government Bond '144A' 1.25% 31/10/2030*	9,628,174	0.09
EUR 328,000	Aedas Homes Opco SLU 4% 15/8/2026	403,036	0.00	EUR 30,755,000	Spain Government Bond '144A' 3.45% 30/7/2066	57,624,830	0.52
EUR 2,100,000	Autonoria Spain 2021 FT FRN 31/1/2039	2,486,689	0.02	EUR 250,000	Tendam Brands SAU FRN 15/9/2024*	295,851	0.00
EUR 900,000	Autonoria Spain 2021 FT FRN 31/1/2039	1,066,333	0.01	EUR 2,173,000	Tendam Brands SAU 5% 15/9/2024*	2,583,485	0.02
EUR 500,000	Autonoria Spain 2021 FT FRN 31/1/2039	600,487	0.01			190,824,502	1.74
EUR 400,000	Autonoria Spain 2021 FT FRN 31/1/2039	473,487	0.00	Sri Lanka			
EUR 200,000	Autonoria Spain 2021 FT FRN 31/1/2039	241,779	0.00	USD 300,000	Sri Lanka Government International Bond 6.35% 28/6/2024	202,400	0.00
EUR 800,000	Banco Bilbao Vizcaya Argentaria SA FRN 15/1/2026 (Perpetual)	1,091,996	0.01	USD 875,000	Sri Lanka Government International Bond 6.85% 14/3/2024	588,613	0.00
USD 400,000	Banco Bilbao Vizcaya Argentaria SA FRN 16/11/2027 (Perpetual)	437,000	0.00	USD 1,129,000	Sri Lanka Government International Bond 7.55% 28/3/2030	726,305	0.01
EUR 2,400,000	Banco de Sabadell SA FRN 17/1/2030	2,829,217	0.03			1,517,318	0.01
EUR 2,700,000	Banco de Sabadell SA FRN 15/4/2031	3,223,828	0.03	Sweden			
EUR 800,000	Banco Santander SA FRN 25/4/2022 (Perpetual)	979,263	0.01	EUR 2,950,000	Fastighets AB Balder 2.873% 2/6/2081*	3,461,708	0.03
EUR 3,000,000	Banco Santander SA FRN 14/1/2026 (Perpetual)*	3,743,764	0.03	EUR 1,400,000	Heimstaden Bostad AB FRN 15/1/2026 (Perpetual)	1,726,522	0.02
EUR 200,000	CaixaBank SA FRN 18/7/2022 (Perpetual)	246,646	0.00	EUR 3,376,000	Heimstaden Bostad AB FRN 1/2/2027 (Perpetual)	3,976,172	0.04
EUR 2,200,000	CaixaBank SA FRN 19/9/2023 (Perpetual)*	2,836,692	0.03	EUR 3,125,000	Heimstaden Bostad AB FRN 29/10/2027 (Perpetual)*	3,724,336	0.03
EUR 600,000	CaixaBank SA FRN 13/6/2024 (Perpetual)*	801,481	0.01	EUR 934,000	Intrum AB 3.5% 15/7/2026	1,138,684	0.01
EUR 3,300,000	Cellnex Finance Co SA 0.75% 15/11/2026	3,902,698	0.04	EUR 3,862,000	Intrum AB 4.875% 15/8/2025*	4,807,417	0.04
EUR 12,600,000	Cellnex Telecom SA 0.75% 20/11/2031	14,971,530	0.14	USD 1,200,000	Skandinaviska Enskilda Banken AB FRN 13/5/2025 (Perpetual)	1,290,000	0.01
EUR 1,100,000	Cellnex Telecom SA 1.75% 23/10/2030*	1,301,459	0.01	USD 200,000	Svenska Handelsbanken AB FRN 1/3/2027 (Perpetual)	212,767	0.00
EUR 246,585	FT Santander Consumer Spain Auto 2020-1 FRN 20/3/2033	295,745	0.00	USD 200,000	Svenska Handelsbanken AB FRN 1/3/2031 (Perpetual)	215,740	0.00
EUR 821,949	FT Santander Consumer Spain Auto 2020-1 FRN 20/3/2033	977,363	0.01	EUR 2,293,000	Verisure Holding AB FRN 15/4/2025	2,768,625	0.02
EUR 493,169	FT Santander Consumer Spain Auto 2020-1 3.5% 20/3/2033	590,796	0.01	EUR 1,724,000	Verisure Holding AB 3.25% 15/2/2027	2,060,258	0.02
EUR 729,000	Grupo Antolin-irausa SA 3.5% 30/4/2028	855,431	0.01	EUR 2,437,000	Verisure Holding AB 3.5% 15/5/2023	2,935,131	0.03
EUR 1,200,000	International Consolidated Airlines Group SA 0.625% 17/11/2022	1,388,019	0.01	EUR 1,698,000	Verisure Holding AB 3.875% 15/7/2026	2,076,317	0.02
EUR 6,100,000	International Consolidated Airlines Group SA 1.125% 18/5/2028	6,725,716	0.06	EUR 1,405,000	Verisure Midholding AB 5.25% 15/2/2029	1,717,621	0.02
				EUR 974,000	Volvo Car AB 2.5% 7/10/2027*	1,266,269	0.01
						33,377,567	0.30

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Switzerland			USD 1,915,000	Ukraine Government International Bond 8.994% 1/2/2024	2,136,661 0.02
CHF 2,000,000	Cembra Money Bank AG 9/7/2026 (Zero Coupon)	2,151,604 0.02			5,132,416 0.05
USD 200,000	Credit Suisse Group AG FRN 17/7/2023 (Perpetual)	216,100 0.00	United Arab Emirates		
USD 200,000	Credit Suisse Group AG FRN 11/12/2023 (Perpetual)	220,590 0.00	USD 2,780,000	Abu Dhabi Crude Oil Pipeline LLC 4.6% 2/11/2047	3,349,900 0.03
USD 2,000,000	Credit Suisse Group AG '144A' FRN 18/12/2024 (Perpetual)	2,177,554 0.02	USD 5,343,000	Emirates NBD Bank PJSC FRN 20/3/2025 (Perpetual)	5,743,725 0.05
USD 1,600,000	Credit Suisse Group AG FRN 18/12/2024 (Perpetual)	1,742,043 0.02	USD 1,450,000	Emirates NBD Bank PJSC FRN 9/4/2026 (Perpetual)*	1,597,864 0.02
USD 600,000	Credit Suisse Group AG '144A' FRN 12/9/2025 (Perpetual)	673,590 0.01	USD 4,408,000	NBK Tier 1 Financing Ltd '144A' FRN 24/8/2026 (Perpetual)	4,421,775 0.04
USD 1,100,000	Credit Suisse Group AG FRN 12/9/2025 (Perpetual)	1,234,915 0.01			15,113,264 0.14
USD 1,588,000	Credit Suisse Group AG '144A' FRN 21/8/2026 (Perpetual)	1,755,725 0.02	United Kingdom		
USD 200,000	Credit Suisse Group AG '144A' FRN 11/2/2027 (Perpetual)*	210,196 0.00	GBP 3,139,000	Arrow Global Finance Plc 5.125% 15/9/2024	4,349,516 0.04
USD 592,000	Credit Suisse Group AG '144A' FRN 24/1/2030 (Perpetual)	609,997 0.00	GBP 110,000	Atlas Funding 2021-1 Plc FRN 25/7/2058	153,130 0.00
USD 2,895,000	Credit Suisse Group AG '144A' FRN 14/5/2032	3,027,141 0.03	GBP 125,000	Atlas Funding 2021-1 Plc FRN 25/7/2058	173,726 0.00
USD 5,445,000	UBS Group AG '144A' FRN 31/1/2024 (Perpetual)	5,973,464 0.05	GBP 1,699,000	Azure Finance No 2 Plc FRN 20/7/2030	2,389,233 0.02
USD 1,000,000	UBS Group AG FRN 19/2/2025 (Perpetual)	1,149,658 0.01	USD 2,030,000	Barclays Plc FRN 15/3/2022 (Perpetual)	2,097,751 0.02
USD 1,840,000	UBS Group AG FRN 29/7/2026 (Perpetual)	2,013,998 0.02	GBP 200,000	Barclays Plc FRN 15/6/2025 (Perpetual)	313,628 0.00
		23,156,575 0.21	USD 1,300,000	Barclays Plc FRN 15/12/2025 (Perpetual)	1,447,875 0.01
Thailand			USD 934,000	Barclays Plc FRN 15/3/2028 (Perpetual)	943,527 0.01
USD 1,387,000	Bangkok Bank PCL/Hong Kong FRN 23/9/2025 (Perpetual)	1,454,554 0.01	EUR 3,236,000	BAT International Finance Plc 2.25% 16/1/2030	4,161,701 0.04
USD 789,000	Bangkok Bank PCL/Hong Kong FRN 25/9/2034	819,641 0.01	GBP 1,258,000	Bellis Acquisition Co Plc 3.25% 16/2/2026	1,731,307 0.02
USD 1,090,000	GC Treasury Center Co Ltd 2.98% 18/3/2031	1,120,564 0.01	EUR 3,280,000	BP Capital Markets Plc FRN 22/3/2026 (Perpetual)	4,167,179 0.04
USD 1,381,000	Kasikornbank PCL/Hong Kong FRN 14/10/2025 (Perpetual)	1,460,718 0.01	GBP 874,000	BP Capital Markets Plc FRN 22/3/2027 (Perpetual)	1,294,012 0.01
USD 3,988,000	Kasikornbank PCL/Hong Kong FRN 2/10/2031	4,065,437 0.04	EUR 5,691,000	BP Capital Markets Plc FRN 22/3/2029 (Perpetual)	7,374,107 0.07
USD 690,000	Krung Thai Bank PCL/Cayman Islands FRN 25/3/2026 (Perpetual)*	697,769 0.01	GBP 2,900,000	BP Capital Markets Plc 1% 28/4/2023	4,075,544 0.04
USD 5,040,000	Thaiol Treasury Center Co Ltd 3.75% 18/6/2050	4,702,345 0.04	EUR 5,492,000	British Telecommunications Plc FRN 18/8/2080*	6,376,721 0.06
USD 790,000	TMBThanachart Bank PCL FRN 2/12/2024 (Perpetual)	803,335 0.01	EUR 5,283,000	British Telecommunications Plc FRN 18/8/2080*	6,134,053 0.06
		15,124,363 0.14	GBP 102,000	Canada Square Funding 2021-2 Plc FRN 17/6/2058	140,951 0.00
Turkey			GBP 225,000	Canada Square Funding 2021-2 Plc FRN 17/6/2058	310,509 0.00
USD 367,000	Anadolu Efes Biracilik Ve Malt Sanayi AS '144A' 3.375% 29/6/2028	378,928 0.00	GBP 1,000,000	Canary Wharf Finance II Plc FRN 22/10/2037	1,138,505 0.01
USD 1,378,300	Turkish Airlines 2015-1 Class A Pass Through Trust '144A' 4.2% 15/3/2027	1,301,106 0.01	GBP 4,190,000	Canary Wharf Finance II Plc FRN 22/10/2037	4,779,870 0.04
		1,680,034 0.01	EUR 1,175,000	Canary Wharf Group Investment Holdings Plc 1.75% 7/4/2026*	1,421,885 0.01
Ukraine			GBP 1,075,000	Canary Wharf Group Investment Holdings Plc 3.375% 23/4/2028	1,517,134 0.01
USD 969,000	Ukraine Government International Bond '144A' 7.253% 15/3/2033	1,028,177 0.01	EUR 1,071,000	Chanel Ceres Plc 0.5% 31/7/2026	1,285,205 0.01
USD 1,073,000	Ukraine Government International Bond 7.75% 1/9/2023	1,158,840 0.01	EUR 2,404,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	2,923,583 0.03
USD 734,000	Ukraine Government International Bond 7.75% 1/9/2024	808,738 0.01	GBP 1,850,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	2,604,544 0.02

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EUR 3,744,000	Channel Link Enterprises Finance Plc FRN 30/6/2050	4,416,876	0.04	GBP 920,000	Iceland Bondco Plc 4.375% 15/5/2028*	1,175,376	0.01
GBP 220,000	CMF 2020-1 Plc FRN 16/1/2057	299,674	0.00	GBP 500,000	Iceland Bondco Plc 4.625% 15/3/2025*	677,155	0.01
GBP 105,000	CMF 2020-1 Plc FRN 16/1/2057	144,325	0.00	GBP 800,000	Iceland Bondco Plc 4.625% 15/3/2025*	1,083,448	0.01
GBP 1,776,000	Constellation Automotive Financing Plc 4.875% 15/7/2027	2,459,240	0.02	EUR 2,148,000	INEOS Finance Plc 3.375% 31/3/2026	2,626,082	0.02
GBP 1,171,410	Dignity Finance Plc 3.546% 31/12/2034	1,819,810	0.02	EUR 1,310,000	Informa Plc 1.25% 22/4/2028	1,594,407	0.01
GBP 350,000	Dignity Finance Plc 4.696% 31/12/2049	509,899	0.00	EUR 5,470,000	Informa Plc 2.125% 6/10/2025	6,881,364	0.06
EUR 300,000	EC Finance Plc 2.375% 15/11/2022	356,653	0.00	GBP 316,000	InterContinental Hotels Group Plc 3.375% 8/10/2028	474,366	0.00
EUR 2,159,000	eG Global Finance Plc 3.625% 7/2/2024*	2,512,671	0.02	EUR 2,300,000	International Game Technology Plc 3.5% 15/6/2026	2,827,509	0.03
EUR 1,663,000	eG Global Finance Plc 4.375% 7/2/2025*	1,968,336	0.02	USD 404,000	International Game Technology Plc '144A' 6.25% 15/1/2027	460,110	0.00
EUR 2,071,000	eG Global Finance Plc 6.25% 30/10/2025	2,521,775	0.02	USD 365,000	International Game Technology Plc '144A' 6.5% 15/2/2025	407,070	0.00
GBP 4,513,000	eG Global Finance Plc 6.25% 30/3/2026	6,226,884	0.06	GBP 590,000	Iron Mountain UK Plc 3.875% 15/11/2025	831,439	0.01
GBP 591,000	Finsbury Square FRN 16/12/2067	817,651	0.01	EUR 600,000	Jaguar Land Rover Automotive Plc 4.5% 15/1/2026*	742,435	0.01
GBP 1,045,000	Finsbury Square FRN 16/12/2067	1,442,929	0.01	EUR 300,000	Jaguar Land Rover Automotive Plc 4.5% 15/7/2028	1,774,658	0.02
GBP 544,000	Finsbury Square FRN 16/12/2067	750,471	0.01	USD 200,000	Jaguar Land Rover Automotive Plc 6.875% 15/11/2026	407,407	0.00
GBP 5,706,000	Finsbury Square 2018-2 Plc FRN 12/9/2068	7,888,911	0.07	GBP 1,394,000	Jaguar Land Rover Automotive Plc '144A' 7.75% 15/10/2025	218,250	0.00
GBP 950,000	Finsbury Square 2018-2 Plc FRN 12/9/2068	1,314,152	0.01	GBP 313,800	Jerrol Finco Plc 5.25% 15/1/2027	2,006,806	0.02
GBP 235,000	Finsbury Square 2019-2 Plc FRN 16/9/2069	327,290	0.00	GBP 350,000	Ladbrokes Group Finance Plc 5.125% 16/9/2022	451,451	0.00
GBP 215,000	Finsbury Square 2019-2 Plc FRN 16/9/2069	299,627	0.00	GBP 370,000	Ladbrokes Group Finance Plc 5.125% 8/9/2023	509,459	0.00
GBP 884,793	Gemgarto 2018-1 Plc FRN 16/9/2065	1,209,460	0.01	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 Plc FRN 12/6/2057	517,780	0.01
GBP 205,952	Gemgarto 2018-1 Plc FRN 16/9/2065	281,064	0.00	USD 3,534,000	Liquid Telecommunications Financing Plc '144A' 5.5% 4/9/2026	3,665,111	0.03
GBP 218,000	Gemgarto 2021-1 Plc FRN 16/12/2067	300,834	0.00	GBP 3,675,000	Lloyds Banking Group Plc FRN 15/12/2031	5,130,915	0.05
GBP 1,880,000	Great Hall Mortgages No 1 Plc 'Series 2007-2X BA' FRN 18/6/2039	2,474,437	0.02	GBP 592,933	London Wall Mortgage Capital Plc FRN 15/5/2051	821,154	0.01
GBP 8,325,932	Greene King Finance Plc FRN 15/12/2033	11,393,025	0.10	GBP 700,000	Marks & Spencer Plc 4.5% 10/7/2027*	1,045,339	0.01
GBP 300,000	Greene King Finance Plc FRN 15/12/2034	350,172	0.00	GBP 1,221,000	Matalan Finance Plc 6.75% 31/1/2023*	1,607,267	0.01
GBP 300,000	Greene King Finance Plc FRN 15/3/2036	352,628	0.00	USD 625,000	Mclaren Finance Plc '144A' 7.5% 1/8/2026	624,859	0.01
GBP 2,652,202	Greene King Finance Plc 3.593% 15/3/2035	3,796,382	0.03	GBP 1,483,000	Mitchells & Butlers Finance Plc FRN 15/6/2036	1,682,902	0.02
GBP 1,124,954	Greene King Finance Plc 4.064% 15/3/2035	1,711,662	0.02	GBP 111,000	Mortimer BTL 2021-1 Plc FRN 23/6/2053	153,043	0.00
GBP 600,000	Heathrow Finance Plc FRN 1/3/2024	863,952	0.01	GBP 794,000	Mortimer BTL 2021-1 Plc FRN 23/6/2053	1,095,751	0.01
GBP 200,000	Heathrow Finance Plc (Step-up coupon) 4.375% 1/3/2027	278,362	0.00	GBP 198,000	Mortimer BTL 2021-1 Plc FRN 23/6/2053	273,034	0.00
GBP 817,000	Heathrow Finance Plc (Step-up coupon) 4.625% 1/9/2029	1,142,560	0.01	GBP 2,037,000	Motor 2016-1 Plc 'Series 2016-1 C' 3.75% 25/11/2025	2,817,594	0.03
GBP 199,992	Hops Hill No 1 Plc FRN 27/5/2054	278,630	0.00	GBP 426,000	Motor 2016-1 Plc 'Series 2016-1 D' 4.25% 25/11/2025	590,439	0.01
GBP 99,997	Hops Hill No 1 Plc FRN 27/5/2054	139,002	0.00	GBP 355,000	Motor 2016-1 Plc 'Series 2016-1 E' 5.25% 25/11/2025	491,875	0.00
GBP 3,760,000	HSBC Holdings Plc FRN 24/7/2027	5,242,098	0.05	GBP 550,000	National Express Group Plc FRN 26/11/2025 (Perpetual)	788,890	0.01
GBP 427,000	Hurricane Finance Plc 8% 15/10/2025	635,670	0.01	USD 5,197,000	Neptune Energy Bondco Plc '144A' 6.625% 15/5/2025	5,298,653	0.05
				GBP 775,000	Newday Funding Master Issuer Plc - Series 2021-1 FRN 15/3/2029	1,075,855	0.01

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EUR 723,332	Newgate Funding Plc 'Series 2006-1 BB' FRN 1/12/2050	842,571	0.01	GBP 209,000	Stanlington No 1 Plc (Restricted) 'Series 2017-1 E' FRN 12/6/2046	288,894	0.00
GBP 1,300,000	NGG Finance Plc FRN 18/6/2073	2,004,940	0.02	GBP 3,930,000	Stonegate Pub Co Financing 2019 Plc 8% 13/7/2025*	5,612,682	0.05
EUR 6,000,000	NGG Finance Plc FRN 5/12/2079*	7,207,834	0.07	GBP 1,678,000	Stonegate Pub Co Financing 2019 Plc 8.25% 31/7/2025	2,438,330	0.02
EUR 348,863	Paragon Mortgages No 12 Plc FRN 15/11/2038	401,787	0.00	GBP 2,100,000	Stonegate Pub Co Financing 2019 Plc 8.25% 31/7/2025*	3,046,480	0.03
GBP 2,405,000	Paragon Mortgages No 25 Plc FRN 15/5/2050	3,322,018	0.03	EUR 901,000	Synthomer Plc 3.875% 1/7/2025	1,110,150	0.01
GBP 2,100,000	Paragon Mortgages No 25 Plc FRN 15/5/2050	2,898,797	0.03	EUR 1,505,000	Tesco Corporate Treasury Services Plc 0.375% 27/7/2029	1,772,900	0.02
GBP 230,000	PCL Funding IV Plc FRN 15/9/2024	319,312	0.00	GBP 868,427	Tesco Property Finance 1 Plc 7.623% 13/7/2039	1,803,695	0.02
GBP 116,000	PCL Funding V Plc FRN 15/10/2025	160,165	0.00	GBP 2,097,111	Tesco Property Finance 3 Plc 5.744% 13/4/2040	3,929,283	0.04
GBP 4,048,000	Pinewood Finance Co Ltd 3.25% 30/9/2025	5,679,525	0.05	GBP 955,853	Tesco Property Finance 4 Plc 5.801% 13/10/2040	1,793,324	0.02
GBP 115,000	Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056	160,526	0.00	GBP 2,324,000	Thames Water Kemble Finance Plc 4.625% 19/5/2026	3,317,002	0.03
GBP 100,000	Precise Mortgage Funding 2020-1B Plc FRN 16/10/2056	137,768	0.00	GBP 115,000	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	162,656	0.00
GBP 1,564,000	Premier Foods Finance Plc 3.5% 15/10/2026	2,180,674	0.02	GBP 145,000	Tower Bridge Funding 2020-1 Plc FRN 20/9/2063	203,391	0.00
GBP 2,681,000	Residential Mortgage Securities 29 Plc FRN 20/12/2046	3,697,963	0.03	GBP 364,999	Tower Bridge Funding 2021-1 Plc FRN 21/7/2064	506,770	0.00
GBP 799,000	Residential Mortgage Securities 29 Plc FRN 20/12/2046	1,102,078	0.01	GBP 252,000	Tower Bridge Funding 2021-1 Plc FRN 21/7/2064	347,909	0.00
GBP 180,000	Residential Mortgage Securities 30 Plc FRN 20/3/2050	248,522	0.00	GBP 1,170,000	Turbo Finance 8 Plc FRN 20/2/2026	1,616,675	0.02
GBP 1,070,000	Residential Mortgage Securities 31 Plc FRN 20/9/2065	1,475,775	0.01	GBP 1,590,000	Turbo Finance 9 Plc FRN 20/8/2028	2,217,059	0.02
GBP 1,197,000	Residential Mortgage Securities 32 Plc FRN 20/6/2070	1,677,811	0.02	GBP 488,000	Twin Bridges 2018-1 Plc 'Series 2018-1 D' FRN 12/9/2050	681,073	0.01
GBP 1,480,000	Ripon Mortgages Plc FRN 20/8/2056	2,046,573	0.02	GBP 545,000	Twin Bridges 2019-1 Plc FRN 12/12/2052	754,350	0.01
GBP 10,732,000	Ripon Mortgages Plc FRN 20/8/2056	14,836,407	0.14	GBP 390,000	Twin Bridges 2020-1 Plc FRN 12/12/2054	549,832	0.01
GBP 420,000	RMAC NO 2 Plc 'Series 2018-2 C' FRN 12/6/2046	582,978	0.01	GBP 225,000	Twin Bridges 2020-1 Plc FRN 12/12/2054	318,427	0.00
EUR 50,608	RMAC Securities No 1 Plc 'Series 2006-NS1X M1C' FRN 12/6/2044	57,081	0.00	GBP 220,000	Twin Bridges 2021-1 Plc FRN 12/3/2055	305,616	0.00
GBP 383,928	RMAC Securities No 1 Plc 'Series 2007-NS1X A2A' FRN 12/6/2044	512,310	0.01	GBP 436,000	Twin Bridges 2021-1 Plc FRN 12/3/2055	606,525	0.01
EUR 731,813	RMAC Securities No 1 Plc 'Series 2007-NS1X M1C' FRN 12/6/2044	834,551	0.01	GBP 2,211,028	Unique Pub Finance Co Plc/The 5.659% 30/6/2027	3,442,996	0.03
EUR 500,000	Rolls-Royce Plc 1.625% 9/5/2028	564,289	0.01	GBP 2,097,000	Unique Pub Finance Co Plc/The 6.464% 30/3/2032	3,511,581	0.03
EUR 753,000	Rolls-Royce Plc 4.625% 16/2/2026	981,829	0.01	GBP 910,003	Unique Pub Finance Co Plc/The 7.395% 28/3/2024	1,344,588	0.01
GBP 276,000	Rolls-Royce Plc 5.75% 15/10/2027	421,727	0.00	USD 1,114,000	Vedanta Resources Finance II Plc 8% 23/4/2023	1,113,808	0.01
USD 200,000	Rolls-Royce Plc '144A' 5.75% 15/10/2027	219,833	0.00	USD 795,000	Vedanta Resources Finance II Plc 8.95% 11/3/2025	809,906	0.01
USD 10,842,000	Royalty Pharma Plc 3.55% 2/9/2050	10,900,623	0.10	USD 6,537,000	Vedanta Resources Finance II Plc '144A' 8.95% 11/3/2025	6,659,569	0.06
GBP 535,000	Sage AR Funding No 1 Plc FRN 17/11/2030	739,576	0.01	USD 788,000	Vedanta Resources Finance II Plc 13.875% 21/1/2024	868,270	0.01
GBP 200,000	Santander UK Group Holdings Plc FRN 24/6/2022 (Perpetual)	290,122	0.00	USD 1,316,000	Vedanta Resources Ltd '144A' 6.125% 9/8/2024*	1,204,140	0.01
GBP 453,000	Spirit Issuer Plc FRN 28/12/2028	699,269	0.01	GBP 2,459,000	Very Group Funding Plc/The 6.5% 1/8/2026	3,422,821	0.03
EUR 9,750,000	Standard Chartered Plc 1.2% 23/9/2031*	11,649,556	0.11	EUR 2,822,000	Virgin Media Finance Plc 3.75% 15/7/2030*	3,362,223	0.03
				GBP 200,000	Virgin Media Secured Finance Plc 4.125% 15/8/2030	276,549	0.00
				GBP 1,725,000	Virgin Media Secured Finance Plc 4.25% 15/1/2030*	2,409,553	0.02

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USD 443,000	Virgin Media Secured Finance Plc '144A' 4.5% 15/8/2030	450,015	0.00	USD 111,150	ACE Securities Corp Home Equity Loan Trust Series 2007-HE4 'Series 2007-HE4 A2C' FRN 25/5/2037	28,467	0.00
GBP 600,000	Virgin Media Secured Finance Plc 5.25% 15/5/2029*	878,246	0.01	USD 145,058	Adams Mill CLO Ltd 'Series 2014-1A A2R' '144A' FRN 15/7/2026	145,062	0.00
USD 2,600,000	Virgin Media Secured Finance Plc '144A' 5.5% 15/5/2029	2,788,500	0.03	USD 1,250,000	Adams Mill CLO Ltd 'Series 2014-1A C1R' '144A' FRN 15/7/2026	1,252,259	0.01
EUR 5,484,000	Vmed O2 UK Financing I Plc 3.25% 31/1/2031*	6,614,351	0.06	USD 1,250,000	Adams Mill CLO Ltd 'Series 2014-1A D1' '144A' FRN 15/7/2026	1,252,922	0.01
GBP 1,238,000	Vmed O2 UK Financing I Plc 4% 31/1/2029	1,707,818	0.02	USD 75,000	ADT Security Corp/The '144A' 4.875% 15/7/2032	76,053	0.00
GBP 2,608,000	Vmed O2 UK Financing I Plc 4.5% 15/7/2031*	3,650,244	0.03	USD 9,804,000	Advanced Micro Devices Inc 7.5% 15/8/2022	10,418,221	0.10
EUR 1,000,000	Vodafone Group Plc FRN 3/10/2078	1,347,922	0.01	USD 1,029,000	Affinity Gaming '144A' 6.875% 15/12/2027	1,086,881	0.01
USD 2,500,000	Vodafone Group Plc FRN 3/10/2078	2,757,337	0.03	USD 720,704	Agate Bay Mortgage Trust 2014-1 'Series 2014-1 B5' '144A' FRN 25/7/2044	716,032	0.01
EUR 6,100,000	Vodafone Group Plc FRN 3/1/2079	7,507,161	0.07	USD 758,018	Agate Bay Mortgage Trust 2014-2 'Series 2014-2 B5' '144A' FRN 25/9/2044	756,557	0.01
USD 157,000	Vodafone Group Plc FRN 4/4/2079	194,802	0.00	USD 720,839	Agate Bay Mortgage Trust 2014-3 'Series 2014-3 B5' '144A' FRN 25/11/2044	714,818	0.01
EUR 2,650,000	Vodafone Group Plc FRN 27/8/2080	3,234,847	0.03	USD 340,000	Agate Bay Mortgage Trust 2015-1 'Series 2015-1 B5' '144A' FRN 25/1/2045	320,080	0.00
EUR 7,475,000	Vodafone Group Plc FRN 27/8/2080*	9,192,322	0.08	USD 391,000	Agate Bay Mortgage Trust 2015-3 'Series 2015-3 B5' '144A' FRN 25/4/2045	375,174	0.00
USD 1,595,000	Vodafone Group Plc FRN 4/6/2081	1,619,045	0.02	USD 273,000	Agate Bay Mortgage Trust 2015-4 'Series 2015-4 B5' '144A' FRN 25/6/2045	261,492	0.00
USD 3,550,000	Vodafone Group Plc 4.25% 17/9/2050	4,209,704	0.04	USD 250,000	AGL CLO 11 Ltd 'Series 2021-11A E' '144A' FRN 15/4/2034	251,458	0.00
		369,477,692	3.36	USD 990,000	AGL CLO 12 Ltd 'Series 2021-12A A1' '144A' FRN 20/7/2034	991,863	0.01
United States				USD 375,000	AGL CLO 3 Ltd 'Series 2020-3A D' '144A' FRN 15/1/2033	376,623	0.00
USD 300,000	1211 Avenue of the Americas Trust 2015-1211 'Series 2015-1211 C' '144A' FRN 10/8/2035	325,035	0.00	USD 410,000	AGL CLO 5 Ltd 'Series 2020-5A A2R' '144A' FRN 20/7/2034	410,057	0.00
USD 460,000	1211 Avenue of the Americas Trust 2015-1211 'Series 2015-1211 D' '144A' FRN 10/8/2035	486,459	0.00	USD 4,700,000	AGL CLO 5 Ltd 'Series 2020-5A BR' '144A' FRN 20/7/2034	4,704,106	0.04
USD 1,500,000	1211 Avenue of the Americas Trust 2015-1211 'Series 2015-1211 E' '144A' FRN 10/8/2035	1,540,210	0.01	USD 4,150,000	AGL CLO 5 Ltd 'Series 2020-5A ER' '144A' FRN 20/7/2034	4,173,813	0.04
USD 2,368,260	225 Liberty Street Trust 2016-225L 'Series 2016-225L E' '144A' FRN 10/2/2036	2,489,827	0.02	USD 1,460,000	AGL CLO 7 Ltd 'Series 2020-7A DR' '144A' FRN 15/7/2034	1,467,276	0.01
USD 320,000	245 Park Avenue Trust 2017-245P 'Series 2017-245P D' '144A' FRN 5/6/2037	333,809	0.00	USD 500,000	AGL CLO 7 Ltd 'Series 2020-7A ER' '144A' FRN 15/7/2034	503,010	0.00
USD 1,708,000	245 Park Avenue Trust 2017-245P 'Series 2017-245P E' '144A' FRN 5/6/2037	1,750,767	0.02	USD 250,000	AGL CLO 9 Ltd 'Series 2020-9A D' '144A' FRN 20/1/2034	252,912	0.00
USD 7,000,000	245 Park Avenue Trust 2017-245P 'Series 2017-245P XA' '144A' FRN 5/6/2037	70,840	0.00	USD 889,000	Aimco CLO 12 Ltd 'Series 2020-12A E' '144A' FRN 17/1/2032	894,866	0.01
USD 1,070,000	280 Park Avenue 2017-280P Mortgage Trust 'Series 2017-280P D' '144A' FRN 15/9/2034	1,070,085	0.01	USD 250,000	AIMCO CLO Series 2015-A 'Series 2015-AA BR' '144A' FRN 15/1/2028	250,250	0.00
USD 4,871,133	280 Park Avenue 2017-280P Mortgage Trust 'Series 2017-280P E' '144A' FRN 15/9/2034	4,858,216	0.04	USD 2,544,000	Air Lease Corp 1.875% 15/8/2026	2,550,298	0.02
USD 3,162,000	AbbVie Inc 4.25% 21/11/2049	3,857,656	0.04	USD 2,977,000	Air Lease Corp 2.875% 15/1/2026	3,129,692	0.03
USD 1,078,042	AccessLex Institute 'Series 2007-A A3' FRN 25/5/2036	1,059,387	0.01	USD 132,495	Ajax Mortgage Loan Trust 2017-D 'Series 2017-D B' '144A' FRN 25/12/2057	59,370	0.00
USD 2,189,053	ACE Securities Corp Home Equity Loan Trust Series 2007-HE4 'Series 2007-HE4 A2A' FRN 25/5/2037	528,077	0.01				

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USD 111,241	Ajax Mortgage Loan Trust 2018-A 'Series 2018-A B' '144A' FRN 25/4/2058	99,132	0.00	USD 4,065,000	ALM VII Ltd 'Series 2012-7A SUB' '144A' FRN 15/10/2116	476,824	0.00
USD 100,635	Ajax Mortgage Loan Trust 2018-B 'Series 2018-B B' '144A' 26/2/2057 (Zero Coupon)	45,869	0.00	USD 2,378,607	Alternative Loan Trust 2005-22T1 'Series 2005-22T1 A1' FRN 25/6/2035	2,006,998	0.02
USD 13,769,772	Ajax Mortgage Loan Trust 2019-C 'Series 2019-C A' '144A' FRN 25/10/2058	13,906,270	0.13	USD 1,965,370	Alternative Loan Trust 2005-72 'Series 2005-72 A3' FRN 25/1/2036	1,885,197	0.02
USD 14,010,010	Ajax Mortgage Loan Trust 2019-G (Step-up coupon) 'Series 2019-G A' '144A' 3% 25/9/2059	14,112,189	0.13	USD 707,754	Alternative Loan Trust 2005-76 'Series 2005-76 2A1' FRN 25/2/2036	675,440	0.01
USD 5,422,455	Ajax Mortgage Loan Trust 2019-H (Step-up coupon) 'Series 2019-H A' '144A' 3% 25/11/2059	5,461,707	0.05	USD 3,223,500	Alternative Loan Trust 2005-J4 'Series 2005-J4 B1' FRN 25/7/2035	3,191,355	0.03
USD 17,694,535	Ajax Mortgage Loan Trust 2020-A 2.375% 25/12/2059	17,731,444	0.16	USD 3,898,190	Alternative Loan Trust 2006-11CB 'Series 2006-11CB 3A1' 6.5% 25/5/2036	2,795,124	0.03
USD 2,861,868	Ajax Mortgage Loan Trust 2020-C (Step-up coupon) 'Series 2020-C A' '144A' 2.25% 27/9/2060	2,672,563	0.02	USD 1,058,378	Alternative Loan Trust 2006-15CB 'Series 2006-15CB A1' 6.5% 25/6/2036	785,792	0.01
USD 6,998,001	Ajax Mortgage Loan Trust 2020-D (Step-up coupon) 'Series 2020-D A' '144A' 2.25% 25/6/2060	7,036,064	0.06	USD 1,590,333	Alternative Loan Trust 2006-23CB 'Series 2006-23CB 2A5' FRN 25/8/2036	293,352	0.00
USD 22,706,756	Ajax Mortgage Loan Trust 2021-C (Step-up coupon) 'Series 2021-C A' '144A' 2.115% 25/1/2061	22,796,030	0.21	USD 778,431	Alternative Loan Trust 2006-J7 'Series 2006-J7 2A1' FRN 20/11/2046	555,514	0.01
USD 38,398,064	Ajax Mortgage Loan Trust 2021-G 'Series 2021-G A' '144A' FRN 25/6/2061	38,427,512	0.35	USD 505,336	Alternative Loan Trust 2006-OA11 'Series 2006-OA11 A4' FRN 25/9/2046	481,991	0.00
USD 2,658,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 3.5% 15/3/2029*	2,683,703	0.02	USD 3,225,930	Alternative Loan Trust 2006-OA14 'Series 2006-OA14 1A1' FRN 25/11/2046	2,810,606	0.03
USD 176,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 4.625% 15/1/2027	186,836	0.00	USD 3,155,055	Alternative Loan Trust 2006-OA16 'Series 2006-OA16 A4C' FRN 25/10/2046	2,336,588	0.02
USD 130,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 4.875% 15/2/2030	140,941	0.00	USD 428,002	Alternative Loan Trust 2006-OA8 'Series 2006-OA8 1A1' FRN 25/7/2046	390,706	0.00
USD 489,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 5.875% 15/2/2028	525,125	0.01	USD 1,417,981	Alternative Loan Trust 2006-OC10 'Series 2006-OC10 2A3' FRN 25/11/2036	1,384,299	0.01
USD 78,000	Albertsons Cos Inc / Safeway Inc / New Albertsons LP / Albertsons LLC '144A' 7.5% 15/3/2026	85,038	0.00	USD 3,377,486	Alternative Loan Trust 2006-OC7 'Series 2006-OC7 2A3' FRN 25/7/2046	3,287,066	0.03
USD 9,893,000	Allegiant Travel Co '144A' 8.5% 5/2/2024	10,721,836	0.10	USD 3,420,247	Alternative Loan Trust 2007-25 'Series 2007-25 1A3' 6.5% 25/11/2037	2,280,560	0.02
USD 1,560,000	Allegro CLO II-S Ltd 'Series 2014-1RA B' '144A' FRN 21/10/2028	1,563,123	0.01	USD 5,119,416	Alternative Loan Trust 2007-3T1 'Series 2007-3T1 1A1' 6% 25/4/2037	3,364,833	0.03
USD 2,270,000	Allegro CLO II-S Ltd 'Series 2014-1RA C' '144A' FRN 21/10/2028	2,244,510	0.02	USD 2,982,804	Alternative Loan Trust 2007-9T1 'Series 2007-9T1 1A1' 6% 25/5/2037	1,983,863	0.02
USD 250,000	Allegro CLO VI Ltd 'Series 2017-2A A' '144A' FRN 17/1/2031	250,073	0.00	USD 10,618	Alternative Loan Trust 2007-OA3 'Series 2007-OA3 2A2' FRN 25/4/2047	850	0.00
USD 500,000	Allegro CLO XI Ltd 'Series 2019-2A A2A' '144A' FRN 19/1/2033	501,996	0.00	USD 248,555	Alternative Loan Trust 2007-OA8 'Series 2007-OA8 2A1' FRN 25/6/2047	202,736	0.00
USD 1,350,000	Ally Financial Inc FRN 15/5/2026 (Perpetual)	1,425,094	0.01	USD 303,197	Alternative Loan Trust 2007-OH2 'Series 2007-OH2 A2A' FRN 25/8/2047	294,870	0.00
				EUR 5,300,000	Altria Group Inc 3.125% 15/6/2031	7,315,351	0.07
				USD 1,371,000	Amazon.com Inc 2.5% 3/6/2050	1,328,025	0.01
				USD 6,778,000	Amazon.com Inc 3.1% 12/5/2051	7,363,315	0.07
				USD 671,973	Ambac Assurance Corp '144A' 5.1% 0 (Perpetual)	956,309	0.01

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USD 104,000	AMC Networks Inc 4.75% 1/8/2025	106,747	0.00	USD 5,223,000	Anchorage Capital CLO 5-R Ltd 'Series 2014-5RA B' '144A' FRN 15/1/2030	5,224,445	0.05
USD 216,000	American Builders & Contractors Supply Co Inc '144A' 4% 15/1/2028	222,781	0.00	USD 1,300,000	Anchorage Capital CLO 5-R Ltd 'Series 2014-5RA C' '144A' FRN 15/1/2030	1,298,212	0.01
USD 1,605,000	American Express Co FRN 15/9/2026 (Perpetual)	1,635,696	0.02	USD 827,894	Anchorage Capital CLO 8 Ltd 'Series 2016-8A AR' '144A' FRN 28/7/2028	828,003	0.01
USD 868,237	American Home Mortgage Assets Trust 2006-3 'Series 2006-3 2A11' FRN 25/10/2046	710,975	0.01	USD 3,645,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A BR' '144A' FRN 28/7/2028	3,646,879	0.03
USD 1,855,179	American Home Mortgage Assets Trust 2006-4 'Series 2006-4 1A12' FRN 25/10/2046	1,204,647	0.01	USD 5,543,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A CR' '144A' FRN 28/7/2028	5,539,651	0.05
USD 3,538,255	American Home Mortgage Assets Trust 2006-5 'Series 2006-5 A1' FRN 25/11/2046	1,473,628	0.01	USD 1,850,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A DR' '144A' FRN 28/7/2028	1,854,628	0.02
USD 628,600	American Home Mortgage Assets Trust 2007-1 'Series 2007-1 A1' FRN 25/2/2047	358,002	0.00	USD 3,020,000	Anchorage Capital CLO 8 Ltd 'Series 2016-8A ER' '144A' FRN 28/7/2028	3,014,950	0.03
USD 1,876,000	American Homes 4 Rent 2014- SFR2 Trust 'Series 2014- SFR2 E' '144A' 6.231% 17/10/2036	2,053,667	0.02	USD 1,000,000	Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc 4.7% 1/2/2036	1,236,325	0.01
USD 4,804,342	American Homes 4 Rent 2015- SFR1 'Series 2015-SFR1 XS' '144A' FRN 17/4/2052	48	0.00	USD 5,155,000	Anheuser-Busch InBev Worldwide Inc 4.5% 1/6/2050	6,448,148	0.06
USD 1,285,000	American Municipal Power Inc 7.834% 15/2/2041	2,165,058	0.02	USD 377,000	Anheuser-Busch InBev Worldwide Inc 4.6% 15/4/2048	466,990	0.00
USD 2,755,000	American Tower Corp 2.7% 15/4/2031	2,864,015	0.03	USD 690,000	Anthem Inc 3.125% 15/5/2050	724,879	0.01
USD 4,105,000	American Tower Corp 2.95% 15/1/2051	4,016,773	0.04	USD 700,000	Apidos CLO XII 'Series 2013- 12A AR' '144A' FRN 15/4/2031	700,077	0.01
USD 1,193,000	American Tower Corp 3.1% 15/6/2050	1,188,860	0.01	USD 1,040,000	Apidos CLO XV 'Series 2013- 15A A1RR' '144A' FRN 20/4/2031	1,040,461	0.01
USD 2,739,000	American University/The 3.672% 1/4/2049	3,208,934	0.03	USD 500,000	Apidos CLO XXI 'Series 2015- 21A CR' '144A' FRN 18/7/2027	500,854	0.00
USD 530,000	AMMC CLO 21 Ltd 'Series 2017-21A A' '144A' FRN 2/11/2030	530,759	0.01	USD 640,000	Apidos CLO XXIX 'Series 2018- 29A D' '144A' FRN 25/7/2030	608,222	0.01
USD 959,000	AMN Healthcare Inc '144A' 4.625% 1/10/2027	998,707	0.01	USD 250,000	Apidos CLO XXXI 'Series 2019- 31A BR' '144A' FRN 15/4/2031	250,149	0.00
USD 2,350,000	ANCHORAGE CAPITAL CLO 1-R Ltd 'Series 2018-1RA A1' '144A' FRN 13/4/2031	2,350,704	0.02	USD 500,000	Apidos CLO XXXIII 'Series 2020-33A E' '144A' FRN 24/7/2031	503,455	0.00
USD 840,000	Anchorage Capital CLO 2013- 1 Ltd 'Series 2013-1A A1R' '144A' FRN 13/10/2030	840,600	0.01	USD 640,000	Apidos CLO XXXIV 'Series 2020-34A E' '144A' FRN 20/1/2033	645,706	0.01
USD 1,070,000	Anchorage Capital CLO 2013- 1 Ltd 'Series 2013-1A A2R' '144A' FRN 13/10/2030	1,070,000	0.01	USD 375,000	Apidos CLO XXXV 'Series 2021-35A E' '144A' FRN 20/4/2034	372,103	0.00
USD 340,000	Anchorage Capital CLO 2013- 1 Ltd 'Series 2013-1A BR' '144A' FRN 13/10/2030	340,954	0.00	USD 2,995,000	Apple Inc 2.4% 20/8/2050	2,847,476	0.03
USD 417,000	Anchorage Capital CLO 2013- 1 Ltd 'Series 2013-1A CR' '144A' FRN 13/10/2030	418,303	0.00	USD 486,000	Apple Inc 2.65% 11/5/2050	465,321	0.00
USD 800,000	Anchorage Capital CLO 3-R Ltd 'Series 2014-3RA A' '144A' FRN 28/1/2031	798,864	0.01	USD 876,000	Apple Inc 2.65% 8/2/2051*	872,900	0.01
USD 1,650,000	Anchorage Capital CLO 3-R Ltd 'Series 2014-3RA B' '144A' FRN 28/1/2031	1,650,256	0.02	USD 6,863,872	APS Resecuritization Trust 2016-1 'Series 2016-1 1M2' '144A' FRN 31/7/2057	2,536,201	0.02
USD 1,420,000	Anchorage Capital CLO 4-R Ltd 'Series 2014-4RA A' '144A' FRN 28/1/2031	1,420,587	0.01	USD 2,802,017	APS Resecuritization Trust 2016-3 'Series 2016-3 3A' '144A' FRN 27/9/2046	2,888,087	0.03
USD 1,500,000	Anchorage Capital CLO 4-R Ltd 'Series 2014-4RA C' '144A' FRN 28/1/2031	1,496,453	0.01	USD 365,724	APS Resecuritization Trust 2016-3 'Series 2016-3 4A' '144A' FRN 27/4/2047	369,835	0.00
				USD 419,000	Aramark Services Inc '144A' 5% 1/2/2028	436,845	0.00

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EUR 641,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc 2% 1/9/2028*	769,097	0.01	USD 256,143	Avery Point V CLO Ltd 'Series 2014-5A BR' '144A' FRN 17/7/2026	256,397	0.00
EUR 616,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc 3% 1/9/2029	734,181	0.01	USD 1,865,000	Azul Investments LLP '144A' 5.875% 26/10/2024*	1,793,482	0.02
USD 225,000	Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc '144A' 4% 1/9/2029	229,260	0.00	USD 488,000	Azul Investments LLP 5.875% 26/10/2024*	469,286	0.00
EUR 1,300,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 2.125% 15/8/2026	1,544,712	0.01	USD 3,420,000	Azul Investments LLP '144A' 7.25% 15/6/2026*	3,314,065	0.03
GBP 1,520,000	Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 4.75% 15/7/2027	2,148,403	0.02	USD 16,000	B&G Foods Inc 5.25% 15/9/2027	16,620	0.00
USD 2,478,000	Ares Capital Corp 2.15% 15/7/2026	2,497,779	0.02	USD 1,000,000	Babson CLO Ltd 2015-II 'Series 2015-2AAR' '144A' FRN 20/10/2030	1,000,550	0.01
USD 375,000	ARES XLV CLO Ltd 'Series 2017-45A C' '144A' FRN 15/10/2030	375,759	0.00	USD 1,790,000	Bain Capital Credit CLO 2018-2 'Series 2018-2AA1' '144A' FRN 19/7/2031	1,790,008	0.02
USD 1,500,000	Ares XXXVII CLO Ltd 'Series 2015-4AA1R' '144A' FRN 15/10/2030	1,500,837	0.01	USD 48,000	Ball Corp 2.875% 15/8/2030	48,141	0.00
USD 3,703,555	Argent Mortgage Loan Trust 2005-W1 'Series 2005-W1 A2' FRN 25/5/2035	3,456,145	0.03	USD 250,000	Ballyrock CLO 14 Ltd 'Series 2020-14A B' '144A' FRN 20/1/2034	251,360	0.00
USD 1,820,000	Arizona Health Facilities Authority FRN 1/1/2037	1,808,743	0.02	USD 1,867,000	BAMLL Commercial Mortgage Securities Trust 2015-200P 'Series 2015-200P F' '144A' FRN 14/4/2033	1,917,595	0.02
USD 1,921,000	Arthur J Gallagher & Co 3.5% 20/5/2051	2,097,713	0.02	USD 230,000	BAMLL Commercial Mortgage Securities Trust 2016-ISQ 'Series 2016-ISQ C' '144A' FRN 14/8/2034	243,459	0.00
USD 657,000	Ashford Hospitality Trust 2018-ASHF 'Series 2018-ASHF D' '144A' FRN 15/4/2035	655,856	0.01	USD 5,860,000	Bamll Commercial Mortgage Securities Trust 2016-SS1 'Series 2016-SS1 XA' '144A' FRN 15/12/2035	130,444	0.00
USD 578,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 4.625% 1/8/2029	578,824	0.01	USD 3,645,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH CL' '144A' FRN 15/11/2032	3,431,410	0.03
USD 3,604,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 6.625% 15/1/2028	3,841,684	0.04	USD 1,780,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH DL' '144A' FRN 15/11/2032	1,692,324	0.02
USD 5,253,000	Ashton Woods USA LLC / Ashton Woods Finance Co '144A' 9.875% 1/4/2027	5,828,387	0.05	USD 100,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH AF' '144A' FRN 15/11/2033	98,076	0.00
USD 250,000	ASSURANT CLO Ltd 'Series 2018-2AA' '144A' FRN 20/4/2031	250,095	0.00	USD 3,273,000	BAMLL Commercial Mortgage Securities Trust 2017-SCH 'Series 2017-SCH BF' '144A' FRN 15/11/2033	3,119,663	0.03
USD 500,000	ASSURANT CLO Ltd 'Series 2018-3A CR' '144A' FRN 20/10/2031	498,922	0.00	USD 160,000	BAMLL Commercial Mortgage Securities Trust 2018-DSNY 'Series 2018-DSNY C' '144A' FRN 15/9/2034	159,713	0.00
USD 5,435,000	AT&T Inc 2.75% 1/6/2031	5,700,310	0.05	USD 2,553,409	BAMLL Commercial Mortgage Securities Trust 2018-DSNY 'Series 2018-DSNY D' '144A' FRN 15/9/2034	2,547,448	0.02
USD 6,161,000	AT&T Inc 3.3% 1/2/2052	6,142,824	0.06	USD 3,415,995	Banc of America Commercial Mortgage Trust 2016-UBS10 'Series 2016-UB10 C' FRN 15/7/2049	3,764,127	0.03
USD 4,207,972	Atrium Hotel Portfolio Trust 2017-ATRM 'Series 2017-ATRM D' '144A' FRN 15/12/2036	4,196,000	0.04	USD 9,780,000	Banc of America Commercial Mortgage Trust 2017-BNK3 'Series 2017-BNK3 XB' FRN 15/2/2050	308,150	0.00
USD 514,447	Atrium Hotel Portfolio Trust 2017-ATRM 'Series 2017-ATRM E' '144A' FRN 15/12/2036	500,359	0.00	USD 4,000,000	Banc of America Commercial Mortgage Trust 2017-BNK3 'Series 2017-BNK3 XD' '144A' FRN 15/2/2050	247,840	0.00
USD 661,894	Atrium XII '144A' FRN 22/4/2027	662,083	0.01				
USD 1,385,000	Atrium XII '144A' FRN 22/4/2027	1,384,322	0.01				
USD 3,475,000	Avaya Inc '144A' 6.125% 15/9/2028	3,668,957	0.03				
USD 2,565,000	Avery Dennison Corp 2.25% 15/2/2032	2,576,347	0.02				

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USD 333,331	Banc of America Funding 2006-A Trust 'Series 2006-A 3A2' FRN 20/2/2036	326,829	0.00	USD 684,143	Bayview Commercial Asset Trust 2006-3 'Series 2006-3A A1' '144A' FRN 25/10/2036	660,700	0.01
USD 13,881,336	Banc of America Funding 2014-R2 Trust 'Series 2014-R2 1C' '144A' FRN 26/11/2036	4,619,147	0.04	USD 3,459,564	Bayview Commercial Asset Trust 2006-4 'Series 2006-4A A1' '144A' FRN 25/11/2036	3,355,277	0.03
EUR 725,000	Banff Merger Sub Inc 8.375% 1/9/2026	901,070	0.01	USD 2,740,355	Bayview Commercial Asset Trust 2007-1 'Series 2007-1 A2' '144A' FRN 25/3/2037	2,622,813	0.02
USD 1,180,000	BANK 2017-BNK5 'Series 2017-BNK5 C' FRN 15/6/2060	1,293,239	0.01	USD 6,571,347	Bayview Commercial Asset Trust 2007-4 'Series 2007-4A A1' '144A' FRN 25/9/2037	6,293,601	0.06
USD 1,350,000	Bank of America Corp FRN 20/6/2024 (Perpetual)	1,442,711	0.01	USD 1,920,000	Bayview Commercial Asset Trust 2007-6 'Series 2007-6A A4A' '144A' FRN 25/12/2037	1,881,363	0.02
USD 1,905,000	Bank of America Corp FRN 11/3/2032	1,978,256	0.02	USD 2,603,630	Bayview Commercial Asset Trust 2008-2 'Series 2008-2 A4A' '144A' FRN 25/4/2038	2,635,730	0.02
USD 811,000	Bank of America Corp FRN 20/3/2051	983,830	0.01	USD 6,476,678	Bayview Financial Revolving Asset Trust 2004-B 'Series 2004-B A1' '144A' FRN 28/5/2039	6,029,852	0.06
USD 1,650,000	Bank of America Corp FRN 13/3/2052	1,835,480	0.02	USD 1,652,743	Bayview Financial Revolving Asset Trust 2004-B 'Series 2004-B A2' '144A' FRN 28/5/2039	1,363,771	0.01
USD 1,500,000	BankAmerica Manufactured Housing Contract Trust 'Series 1997-2 B1' FRN 10/2/2022	716,823	0.01	USD 5,744,582	Bayview Financial Revolving Asset Trust 2005-A 'Series 2005-A A1' '144A' FRN 28/2/2040	5,534,317	0.05
USD 2,380,000	BankAmerica Manufactured Housing Contract Trust 'Series 1998-2 B1' FRN 10/12/2025	934,157	0.01	USD 600,450	Bayview Financial Revolving Asset Trust 2005-E 'Series 2005-E A1' '144A' FRN 28/12/2040	592,950	0.01
USD 233,210	Battalion CLO VII Ltd 'Series 2014-7A A1RR' '144A' FRN 17/7/2028	233,247	0.00	USD 8,312,000	BBCMS 2017-DELIC Mortgage Trust 'Series 2017-DELIC E' '144A' FRN 15/8/2036	8,312,734	0.08
USD 4,438,000	Battalion CLO VII Ltd 'Series 2014-7A BRR' '144A' FRN 17/7/2028	4,450,698	0.04	USD 840,000	BBCMS 2018-CHRS Mortgage Trust 'Series 2018-CHRS E' '144A' FRN 5/8/2038	759,375	0.01
USD 261,000	Bausch Health Americas Inc '144A' 8.5% 31/1/2027	281,615	0.00	USD 877,000	BBCMS 2018-TALL Mortgage Trust 'Series 2018-TALL A' '144A' FRN 15/3/2037	877,833	0.01
USD 357,000	Bausch Health Americas Inc '144A' 9.25% 1/4/2026	385,560	0.00	USD 20,271,807	BBCMS Trust 2015-SRCH 'Series 2015-SRCH XA' '144A' FRN 10/8/2035	881,013	0.01
USD 1,690,000	Bay Area Toll Authority 2.425% 1/4/2026	1,797,805	0.02	USD 11,710,000	BBCMS Trust 2015-SRCH 'Series 2015-SRCH XB' '144A' FRN 10/8/2035	134,899	0.00
USD 3,375,000	Bay Area Toll Authority 6.918% 1/4/2040	5,221,766	0.05	USD 1,935,177	BCAP LLC 2011-RR5-I Trust 'Series 2011-RR5 11A5' '144A' FRN 28/5/2036	1,885,422	0.02
USD 1,198,720	Bayview Commercial Asset Trust 2005-3 'Series 2005-3A A1' '144A' FRN 25/11/2035	1,144,026	0.01	USD 1,627,547	BCMSC Trust 2000-A 'Series 2000-A A2' FRN 15/6/2030	385,595	0.00
USD 2,217,558	Bayview Commercial Asset Trust 2005-4 'Series 2005-4A A1' '144A' FRN 25/1/2036	2,135,613	0.02	USD 1,510,989	BCMSC Trust 2000-A 'Series 2000-A A3' FRN 15/6/2030	369,767	0.00
USD 53,852	Bayview Commercial Asset Trust 2005-4 'Series 2005-4A A2' '144A' FRN 25/1/2036	52,126	0.00	USD 1,089,739	BCMSC Trust 2000-A 'Series 2000-A A4' FRN 15/6/2030	282,015	0.00
USD 142,324	Bayview Commercial Asset Trust 2005-4 'Series 2005-4A M1' '144A' FRN 25/1/2036	138,699	0.00	USD 30,000	Bean Creek CLO Ltd 'Series 2015-1A ER' '144A' FRN 20/4/2031	28,868	0.00
USD 193,312	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A A2' '144A' FRN 25/4/2036	184,480	0.00	USD 538,145	Bear Stearns ALT-A Trust 2006-6 'Series 2006-6 1A1' FRN 25/11/2036	516,666	0.01
USD 555,773	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A M2' '144A' FRN 25/4/2036	517,174	0.01	USD 2,040,042	Bear Stearns ALT-A Trust 2007-1 'Series 2007-1 1A1' FRN 25/1/2047	1,913,082	0.02
USD 133,735	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A M3' '144A' FRN 25/4/2036	123,794	0.00	USD 78,315	Bear Stearns ARM Trust 2004-5 'Series 2004-5 2A' FRN 25/7/2034	81,090	0.00
USD 731,017	Bayview Commercial Asset Trust 2006-1 'Series 2006-1A M4' '144A' FRN 25/4/2036	672,783	0.01				
USD 389,944	Bayview Commercial Asset Trust 2006-2 'Series 2006-2A A2' '144A' FRN 25/7/2036	376,831	0.00				

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USD 103,962	Bear Stearns Asset Backed Securities I Trust 2004-HE7 'Series 2004-HE7 M2' FRN 25/8/2034	104,580	0.00	USD 408,485	Bear Stearns Mortgage Funding Trust 2007-AR4 'Series 2007-AR4 2A1' FRN 25/6/2037	401,394	0.00
USD 2,111,623	Bear Stearns Asset Backed Securities I Trust 2005-AC9 (Step-up coupon) 'Series 2005-AC9 A5' 6.25% 25/12/2035	1,922,936	0.02	USD 3,142,000	Beazer Homes USA Inc 7.25% 15/10/2029	3,460,253	0.03
USD 2,165,505	Bear Stearns Asset Backed Securities I Trust 2005-HE8 'Series 2005-HE8 M3' FRN 25/8/2035	2,174,522	0.02	USD 6,885,000	Becton Dickinson and Co 3.794% 20/5/2050	7,847,718	0.07
USD 3,267,930	Bear Stearns Asset Backed Securities I Trust 2006-AC1 (Step-up coupon) 'Series 2006-AC1 1A2' 6.25% 25/2/2036	2,879,549	0.03	USD 850,000	Beechwood Park CLO Ltd 'Series 2019-1A E' '144A' FRN 17/1/2033	856,972	0.01
USD 1,350,911	Bear Stearns Asset Backed Securities I Trust 2006-HE1 'Series 2006-HE1 1M4' FRN 25/12/2035	1,927,279	0.02	EUR 426,000	Belden Inc 2.875% 15/9/2025	512,356	0.01
USD 2,345,577	Bear Stearns Asset Backed Securities I Trust 2006-HE7 'Series 2006-HE7 1A2' FRN 25/9/2036	2,315,015	0.02	EUR 1,680,000	Belden Inc 3.375% 15/7/2031	2,015,542	0.02
USD 720,000	Bear Stearns Asset Backed Securities I Trust 2006-HE8 'Series 2006-HE8 1A3' FRN 25/10/2036	690,190	0.01	EUR 300,000	Belden Inc 3.875% 15/3/2028	370,930	0.00
USD 434,260	Bear Stearns Asset Backed Securities I Trust 2007-HE1 'Series 2007-HE1 21A2' FRN 25/1/2037	428,264	0.00	EUR 2,460,000	Belden Inc 4.125% 15/10/2026	2,989,418	0.03
USD 932,242	Bear Stearns Asset Backed Securities I Trust 2007-HE2 'Series 2007-HE2 1A4' FRN 25/3/2037	892,947	0.01	USD 1,290,000	Benchmark 2018-B2 Mortgage Trust 'Series 2018-B2 C' FRN 15/2/2051	1,420,130	0.01
USD 585,583	Bear Stearns Asset Backed Securities I Trust 2007-HE2 'Series 2007-HE2 22A' FRN 25/3/2037	566,407	0.01	USD 200,000	Benchmark 2018-B3 Mortgage Trust 'Series 2018-B3 D' '144A' FRN 10/4/2051	189,867	0.00
USD 1,370,354	Bear Stearns Asset Backed Securities I Trust 2007-HE2 'Series 2007-HE2 23A' FRN 25/3/2037	1,316,325	0.01	USD 750,000	Benefit Street Partners CLO V-B Ltd 'Series 2018-5BA A1A' '144A' FRN 20/4/2031	749,775	0.01
USD 640,466	Bear Stearns Asset Backed Securities I Trust 2007-HE3 'Series 2007-HE3 1A3' FRN 25/4/2037	774,597	0.01	USD 2,010,000	Benefit Street Partners CLO VIII Ltd 'Series 2015-8A A1AR' '144A' FRN 20/1/2031	2,010,004	0.02
USD 5,205,356	Bear Stearns Asset Backed Securities I Trust 2007-HE3 'Series 2007-HE3 1A4' FRN 25/4/2037	5,215,603	0.05	USD 250,000	Benefit Street Partners CLO XXI Ltd 'Series 2020-21A E' '144A' FRN 15/7/2031	251,648	0.00
USD 250,435	Bear Stearns Commercial Mortgage Securities Trust 2005-PWR7 'Series 2005-PWR7 B' FRN 11/2/2041	249,174	0.00	USD 4,000,000	Berry Global Inc '144A' 1.65% 15/1/2027	3,989,060	0.04
USD 587,997	Bear Stearns Commercial Mortgage Securities Trust 2007-TOP26 'Series 2007-T26 AM' FRN 12/1/2045	585,329	0.01	USD 46,000	Berry Global Inc '144A' 4.5% 15/2/2026	46,987	0.00
USD 423,548	Bear Stearns Mortgage Funding Trust 2006-SL1 'Series 2006-SL1 A1' FRN 25/8/2036	418,090	0.00	USD 243,000	Berry Global Inc '144A' 4.875% 15/7/2026	256,771	0.00
USD 337,582	Bear Stearns Mortgage Funding Trust 2007-AR2 'Series 2007-AR2 A1' FRN 25/3/2037	321,004	0.00	USD 76,000	Berry Global Inc '144A' 5.625% 15/7/2027	79,907	0.00
USD 568,029	Bear Stearns Mortgage Funding Trust 2007-AR3 'Series 2007-AR3 1A1' FRN 25/3/2037	544,034	0.01	USD 5,012,995	BHMS 2018-ATLS 'Series 2018-ATLS A' '144A' FRN 15/7/2035	5,027,588	0.05
				USD 4,161,000	BHMS 2018-ATLS 'Series 2018-ATLS C' '144A' FRN 15/7/2035	4,168,912	0.04
				USD 464,000	Blue Racer Midstream LLC / Blue Racer Finance Corp '144A' 7.625% 15/12/2025	504,512	0.00
				USD 2,666,649	BlueMountain CLO 2013-2 Ltd 'Series 2013-2A A1R' '144A' FRN 22/10/2030	2,669,349	0.02
				USD 530,000	BlueMountain CLO 2015-3 Ltd 'Series 2015-3A A1R' '144A' FRN 20/4/2031	530,071	0.01
				EUR 2,112,000	BorgWarner Inc 1% 19/5/2031	2,549,332	0.02
				USD 2,098,000	Boston Properties LP 2.55% 1/4/2032	2,128,351	0.02
				EUR 6,644,000	Boxer Parent Co Inc 6.5% 2/10/2025	8,288,793	0.08
				USD 1,209,000	Boxer Parent Co Inc '144A' 7.125% 2/10/2025	1,294,532	0.01
				USD 4,109,000	Boyd Gaming Corp 4.75% 1/12/2027	4,237,406	0.04
				USD 834,000	Boyd Gaming Corp '144A' 8.625% 1/6/2025	905,933	0.01
				USD 1,321,000	Bristow Group Inc '144A' 6.875% 1/3/2028	1,388,965	0.01
				USD 627,193	British Airways 2020-1 Class A Pass Through Trust '144A' 4.25% 15/11/2032	669,983	0.01
				USD 476,797	British Airways 2020-1 Class B Pass Through Trust '144A' 8.375% 15/11/2028	553,842	0.01

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USD 752,000	Broadcom Inc '144A' 1.95% 15/2/2028	755,655	0.01	USD 9,575,000	Caesars Entertainment Inc '144A' 6.25% 1/7/2025	10,141,170	0.09
USD 3,177,000	Broadcom Inc '144A' 3.5% 15/2/2041	3,296,084	0.03	USD 3,368,000	Caesars Entertainment Inc '144A' 8.125% 1/7/2027	3,709,010	0.03
USD 6,300,000	Broadcom Inc '144A' 3.75% 15/2/2051	6,594,248	0.06	USD 262,000	Caesars Resort Collection LLC / CRC Finco Inc '144A' 5.25% 15/10/2025	265,602	0.00
USD 102,000	Brookfield Property REIT Inc / BPR Cumulus LLC / BPR Nimbus LLC / GCSI Selloco LL '144A' 5.75% 15/5/2026	105,217	0.00	USD 1,538,000	Caesars Resort Collection LLC / CRC Finco Inc '144A' 5.75% 1/7/2025	1,617,046	0.02
USD 1,000,000	Brookside Mill CLO Ltd 2013-1 'Series 2013-1A BR' '144A' FRN 17/1/2028	1,001,207	0.01	USD 1,970,000	California Pollution Control Financing Authority '144A' 5% 21/11/2045	2,066,215	0.02
USD 500,000	Brookside Mill CLO Ltd 2013-1 'Series 2013-1A DR' '144A' FRN 17/1/2028	499,486	0.00	USD 847,000	California Resources Corp '144A' 7.125% 1/2/2026	884,056	0.01
USD 82,000	Buckeye Partners LP 3.95% 1/12/2026	84,557	0.00	USD 1,655,000	California State Public Works Board 8.361% 1/10/2034	2,662,696	0.02
USD 1,477,000	Buckeye Partners LP '144A' 4.125% 1/3/2025	1,528,924	0.01	USD 3,130,000	California State University 2.975% 1/11/2051	3,279,864	0.03
USD 1,192,000	Buckeye Partners LP 4.15% 1/7/2023	1,232,415	0.01	USD 9,291,000	Calpine Corp '144A' 4.5% 15/2/2028	9,578,440	0.09
USD 1,500,000	Buckeye Partners LP 4.35% 15/10/2024	1,576,406	0.01	USD 1,428,000	Calpine Corp '144A' 5.125% 15/3/2028*	1,447,921	0.01
USD 22,000	Builders FirstSource Inc '144A' 6.75% 1/6/2027	23,544	0.00	USD 230,000	Calpine Corp '144A' 5.25% 1/6/2026	237,376	0.00
USD 1,584,492	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 A2' '144A' 3.454% 10/3/2033	1,698,588	0.02	USD 1,980,000	CAMB Commercial Mortgage Trust 2019-LIFE 'Series 2019-LIFE E' '144A' FRN 15/12/2037	1,988,257	0.02
USD 2,604,935	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 D' '144A' 3.633% 10/3/2033	2,740,929	0.03	USD 250,000	Canyon CLO 2018-1 Ltd 'Series 2018-1A' '144A' FRN 1 5/7/2031	249,422	0.00
USD 13,358,641	BWAY 2013-1515 Mortgage Trust 'Series 2013-1515 E' '144A' 3.717% 10/3/2033	13,890,283	0.13	USD 1,572,000	Capital One Financial Corp FRN 1/9/2026 (Perpetual)	1,628,985	0.02
USD 700,000	BX Commercial Mortgage Trust 2018-BIOA 'Series 2018- BIOA B' '144A' FRN 15/3/2037	701,117	0.01	EUR 3,000,000	Capital One Financial Corp 1.65% 12/6/2029	3,805,431	0.04
USD 820,000	BX Commercial Mortgage Trust 2018-BIOA 'Series 2018- BIOA D' '144A' FRN 15/3/2037	822,170	0.01	USD 500,000	Carbone Clo Ltd 'Series 2017- 1A A1' '144A' FRN 20/1/2031	500,522	0.00
USD 5,713,000	BX Commercial Mortgage Trust 2018-BIOA 'Series 2018- BIOA E' '144A' FRN 15/3/2037	5,730,240	0.05	USD 2,153,370	Carlson Travel Inc '144A' 6.75% 15/12/2023	1,728,079	0.02
USD 2,440,000	BX Commercial Mortgage Trust 2018-BIOA 'Series 2018- BIOA F' '144A' FRN 15/3/2037	2,448,258	0.02	USD 811,000	Carlson Travel Inc '144A' 6.75% 15/12/2025	725,545	0.01
USD 1,176,000	BX Commercial Mortgage Trust 2018-IND 'Series 2018-IND G' '144A' FRN 15/11/2035	1,181,001	0.01	USD 1,667,579	Carlyle Global Market Strategies CLO 2013-2 Ltd 'Series 2013-2A AR' '144A' FRN 18/1/2029	1,666,662	0.02
USD 9,509,594	BX Commercial Mortgage Trust 2018-IND 'Series 2018-IND H' '144A' FRN 15/11/2035	9,539,181	0.09	USD 2,013,877	Carlyle Global Market Strategies CLO 2014-1 Ltd 'Series 2014-1A A1R2' '144A' FRN 17/4/2031	2,013,269	0.02
USD 573,000	BCP Trust 2017-CC 'Series 2017-CC D' '144A' FRN 13/8/2037	612,444	0.01	USD 2,380,000	Carlyle Global Market Strategies CLO 2015-3 Ltd 'Series 2015-3A A2R' '144A' FRN 28/7/2028	2,378,333	0.02
USD 2,156,000	BCP Trust 2017-CC 'Series 2017-CC E' '144A' FRN 13/8/2037	2,221,471	0.02	USD 152,600	Carlyle Global Market Strategies CLO 2015-4 Ltd 'Series 2015-4A SBB1' '144A' FRN 20/7/2032	149,549	0.00
USD 470,000	BCP Trust 2017-GM 'Series 2017-GM D' '144A' FRN 13/6/2039	499,663	0.00	USD 4,500,000	CARLYLE US CLO 2017-4 Ltd 'Series 2017-4A A1' '144A' FRN 15/1/2030	4,507,592	0.04
USD 945,000	BCP Trust 2017-GM 'Series 2017-GM E' '144A' FRN 13/6/2039	970,756	0.01	USD 6,430,000	Carrier Global Corp 3.577% 5/4/2050	7,045,098	0.06
				USD 490,000	Carrington Mortgage Loan Trust Series 2006-NC1 'Series 2006-NC1 M2' FRN 25/1/2036	456,558	0.00

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

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USD 1,399,320	Carrington Mortgage Loan Trust Series 2006-NC3 'Series 2006-NC3 A3' FRN 25/8/2036	1,365,306	0.01	USD 2,405,000	Centene Corp 2.625% 1/8/2031	2,438,177	0.02
USD 544,792	Carrington Mortgage Loan Trust Series 2006-NC4 'Series 2006-NC4 A3' FRN 25/10/2036	532,867	0.01	USD 2,444,000	Centene Corp 4.25% 15/12/2027	2,585,508	0.02
USD 3,305,129	Carrington Mortgage Loan Trust Series 2007-FRE1 'Series 2007-FRE1 A3' FRN 25/2/2037	3,216,443	0.03	USD 1,113,000	Centene Corp 4.625% 15/12/2029	1,221,518	0.01
USD 425,000	Carrols Restaurant Group Inc '144A' 5.875% 1/7/2029	405,395	0.00	USD 10,372,000	Centennial Resource Production LLC '144A' 5.375% 15/1/2026	9,788,782	0.09
USD 750,000	CarVal CLO I Ltd 'Series 2018- 1A D' '144A' FRN 16/7/2031	752,516	0.01	USD 1,448,000	Centennial Resource Production LLC '144A' 6.875% 1/4/2027	1,391,984	0.01
USD 790,000	CarVal CLO I Ltd 'Series 2018- 1A E' '144A' FRN 16/7/2031	771,698	0.01	USD 1,575,000	Central Puget Sound Regional Transit Authority 5% 1/11/2050	1,828,512	0.02
EUR 2,268,000	Catalent Pharma Solutions Inc 2.375% 1/3/2028	2,734,913	0.03	USD 9,849,000	Century Communities Inc 6.75% 1/6/2027	10,537,150	0.10
USD 7,155,000	CBAM 2017-1 Ltd 'Series 2017- 1A A1' '144A' FRN 20/7/2030	7,162,974	0.07	USD 5,181,244	CFCRE Commercial Mortgage Trust 2016-C3 'Series 2016- C3 XD' '144A' FRN 10/1/2048	347,920	0.00
USD 750,000	CBAM 2017-1 Ltd 'Series 2017- 1A C' '144A' FRN 20/7/2030	749,920	0.01	USD 1,710,609	CFCRE Commercial Mortgage Trust 2016-C4 'Series 2016- C4 C' FRN 10/5/2058	1,893,577	0.02
USD 166,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.5% 15/8/2030	173,683	0.00	USD 5,189,832	CFCRE Commercial Mortgage Trust 2016-C4 'Series 2016- C4 XB' FRN 10/5/2058	163,376	0.00
USD 282,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 4.75% 1/3/2030	298,229	0.00	USD 1,462,000	CFCRE Commercial Mortgage Trust 2017-C8 'Series 2017- C8 B' FRN 15/6/2050	1,616,376	0.02
USD 572,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5% 1/2/2028	600,451	0.01	USD 350,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018- TAN E' '144A' FRN 15/2/2033	360,885	0.00
USD 329,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.125% 1/5/2027	344,216	0.00	USD 940,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018- TAN A' '144A' 4.236% 15/2/2033	973,642	0.01
USD 150,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.375% 1/6/2029	163,972	0.00	USD 1,140,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018- TAN B' '144A' 4.69% 15/2/2033	1,177,944	0.01
USD 152,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.5% 1/5/2026	156,767	0.00	USD 1,080,000	CFCRE Commercial Mortgage Trust 2018-TAN 'Series 2018- TAN C' '144A' 5.295% 15/2/2033	1,118,958	0.01
USD 47,000	CCO Holdings LLC / CCO Holdings Capital Corp '144A' 5.75% 15/2/2026	48,351	0.00	USD 326,000	Charles River Laboratories International Inc '144A' 4.25% 1/5/2028	341,557	0.00
USD 80,341	CDO Repack SPC Ltd 'Series 2006-CLF1 D1' '144A' 20/5/2030 (Zero Coupon)	81,547	0.00	USD 1,360,000	Charles Schwab Corp/The FRN 1/6/2026 (Perpetual)	1,430,720	0.01
USD 65,000	Cedar Fair LP 5.25% 15/7/2029	66,535	0.00	USD 3,964,000	Charter Communications Operating LLC / Charter Communications Operating Capital 2.8% 1/4/2031	4,072,722	0.04
USD 65,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op 5.375% 15/4/2027	66,706	0.00	USD 838,000	Charter Communications Operating LLC / Charter Communications Operating Capital 3.5% 1/6/2041	852,255	0.01
USD 2,163,000	Cedar Fair LP / Canada's Wonderland Co / Magnum Management Corp / Millennium Op '144A' 5.5% 1/5/2025	2,258,280	0.02	USD 710,000	Charter Communications Operating LLC / Charter Communications Operating Capital 3.7% 1/4/2051	719,315	0.01
USD 580,000	Cedar Funding IX CLO Ltd 'Series 2018-9A E' '144A' FRN 20/4/2031	567,399	0.01	USD 447,000	Charter Communications Operating LLC / Charter Communications Operating Capital 3.9% 1/6/2052	467,692	0.00
USD 9,044,000	Cedar Funding VIII Clo Ltd 'Series 2017-8A A1' '144A' FRN 17/10/2030	9,052,960	0.08	USD 10,361,662	Chase Mortgage Finance Trust Series 2007-S6 'Series 2007- S6 1A1' 6% 25/12/2037	6,465,894	0.06
USD 580,000	Cedar Funding VIII Clo Ltd 'Series 2017-8A B' '144A' FRN 17/10/2030	580,578	0.01				
USD 3,590,000	Centene Corp 2.45% 15/7/2028	3,643,850	0.03				

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EUR 200,000	Chemours Co/The 4% 15/5/2026	244,232	0.00	USD 1,359,612	Citicorp Mortgage Securities Trust Series 2008-2 'Series 2008-2 1A1' 6.5% 25/6/2038	1,222,282	0.01
USD 1,389,000	Cheniere Energy Inc 4.625% 15/10/2028	1,467,131	0.01	USD 1,622,121	Citigroup Commercial Mortgage Trust 2014-GC19 'Series 2014-GC19 C' FRN 10/3/2047	1,748,130	0.02
USD 1,042,000	Cheniere Energy Partners LP 4.5% 1/10/2029	1,121,796	0.01	USD 1,991,302	Citigroup Commercial Mortgage Trust 2015-GC27 'Series 2015-GC27 C' FRN 10/2/2048	2,118,078	0.02
USD 615,000	Cheniere Energy Partners LP 5.625% 1/10/2026	635,160	0.01	USD 20,000	Citigroup Commercial Mortgage Trust 2016-P3 'Series 2016- P3 C' FRN 15/4/2049	21,197	0.00
USD 1,309,000	Chesapeake Energy Corp '144A' 5.5% 1/2/2026	1,368,150	0.01	USD 294,828	Citigroup Commercial Mortgage Trust 2016-P3 'Series 2016- P3 D' '144A' FRN 15/4/2049	229,786	0.00
USD 179,000	Chesapeake Energy Corp '144A' 5.875% 1/2/2029	191,310	0.00	USD 292,000	Citigroup Inc FRN 30/1/2025 (Perpetual)	303,862	0.00
USD 2,330,426	CHL Mortgage Pass-Through Trust 2006-OA4 'Series 2006- OA4 A1' FRN 25/4/2046	967,764	0.01	USD 4,970,000	Citigroup Inc FRN 31/3/2031	5,831,590	0.05
USD 473,003	CHL Mortgage Pass-Through Trust 2006-OA5 'Series 2006- OA5 3A1' FRN 25/4/2046	446,753	0.00	USD 4,203,000	Citigroup Inc FRN 1/5/2032	4,336,924	0.04
USD 5,756,548	CHL Mortgage Pass-Through Trust 2007-15 'Series 2007- 15 2A2' 6.5% 25/9/2037	3,302,547	0.03	USD 851,000	Citigroup Inc FRN 26/3/2041	1,154,189	0.01
USD 82,000	Churchill Downs Inc '144A' 4.75% 15/1/2028	85,590	0.00	USD 4,497,605	Citigroup Mortgage Loan Trust 2007-AHL2 'Series 2007- AHL2 A3B' FRN 25/5/2037	3,768,855	0.03
USD 82,000	Churchill Downs Inc '144A' 5.5% 1/4/2027	85,385	0.00	USD 2,880,220	Citigroup Mortgage Loan Trust 2007-AHL3 'Series 2007- AHL3 A3B' FRN 25/7/2045	2,548,585	0.02
USD 750,000	CIFC Funding 2012-II-R Ltd 'Series 2012-2RA A2' '144A' FRN 20/1/2028	748,403	0.01	USD 2,485,172	Citigroup Mortgage Loan Trust 2007-AMC1 'Series 2007- AMC1 A1' '144A' FRN 25/12/2036	1,672,242	0.02
USD 850,000	CIFC Funding 2013-III-R Ltd 'Series 2013-3RA B' '144A' FRN 24/4/2031	848,996	0.01	USD 2,791,000	Citigroup Mortgage Loan Trust 2007-WFHE2 'Series 2007- WFHE2 M3' FRN 25/3/2037	2,685,211	0.02
USD 250,000	CIFC Funding 2014 Ltd 'Series 2014-1A A1R2' '144A' FRN 18/1/2031	250,072	0.00	USD 597,000	Citigroup Mortgage Loan Trust 2014-C 'Series 2014-C B2' '144A' 4.25% 25/2/2054	633,541	0.01
USD 250,000	CIFC Funding 2014-II-R Ltd 'Series 2014-2RA B1' '144A' FRN 24/4/2030	249,998	0.00	USD 334,550	CitiMortgage Alternative Loan Trust Series 2007-A6 'Series 2007-A6 1A11' 6% 25/6/2037	337,398	0.00
USD 12,068,000	Cifc Funding 2014-IV-R Ltd 'Series 2014-4RA A1A' '144A' FRN 17/10/2030	12,068,004	0.11	USD 475,000	City of Philadelphia PA Airport Revenue 5% 1/7/2042	571,962	0.01
USD 395,000	Cifc Funding 2014-IV-R Ltd 'Series 2014-4RA A2' '144A' FRN 17/10/2030	395,394	0.00	USD 1,055,000	City of Riverside CA Electric Revenue 7.605% 1/10/2040	1,747,196	0.02
USD 3,530,000	CIFC Funding 2017-I Ltd 'Series 2017-1A B' '144A' FRN 23/4/2029	3,532,067	0.03	USD 177,000	Clean Harbors Inc '144A' 4.875% 15/7/2027	185,573	0.00
USD 2,730,000	CIFC Funding 2017-I Ltd 'Series 2017-1A C' '144A' FRN 23/4/2029	2,737,606	0.03	USD 206,000	Clear Channel Worldwide Holdings Inc '144A' 5.125% 15/8/2027	211,171	0.00
USD 250,000	CIFC Funding 2017-V Ltd 'Series 2017-5A A1' '144A' FRN 16/11/2030	250,145	0.00	USD 250,000	Clear Creek CLO 'Series 2015- 1A AR' '144A' FRN 20/10/2030	250,398	0.00
USD 600,000	CIFC Funding 2017-V Ltd 'Series 2017-5A C' '144A' FRN 16/11/2030	597,680	0.01	USD 1,400,000	Clear Creek CLO 'Series 2015- 1A DR' '144A' FRN 20/10/2030	1,393,117	0.01
USD 1,430,000	CIFC Funding 2018-I Ltd 'Series 2018-1A A' '144A' FRN 18/4/2031	1,430,007	0.01	USD 1,375,000	Clear Creek CLO 'Series 2015- 1A ER' '144A' FRN 20/10/2030	1,346,157	0.01
USD 250,000	CIFC Funding 2018-V Ltd 'Series 2018-5A C' '144A' FRN 15/1/2032	248,808	0.00	USD 1,549,000	CMS Energy Corp FRN 1/12/2050	1,570,299	0.01
USD 8,760,000	Cigna Corp 3.4% 15/3/2051	9,432,379	0.09	USD 72,000	CNX Resources Corp '144A' 7.25% 14/3/2027	75,883	0.00
USD 250,000	Cincinnati Bell Inc '144A' 7% 15/7/2024	255,000	0.00	USD 329,000	Coca-Cola Co/The 3% 5/3/2051	352,410	0.00
USD 3,842,000	Citgo Holding Inc '144A' 9.25% 1/8/2024	3,808,959	0.04	EUR 481,000	Colfax Corp 3.25% 15/5/2025	578,351	0.01
USD 1,260,048	Citicorp Mortgage Securities Trust Series 2007-9 'Series 2007-9 1A1' 6.25% 25/12/2037	1,148,360	0.01	USD 6,055,000	Comcast Corp 2.45% 15/8/2052	5,583,235	0.05
				USD 100,000	COMM 2013-300P Mortgage Trust 'Series 2013-300P D' '144A' FRN 10/8/2030	103,483	0.00

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USD 557,078	COMM 2013-GAM 'Series 2013-GAM A2' '144A' 3.367% 10/2/2028	555,651	0.01	USD 657,670	Conseco Finance Corp 'Series 1998-6 M1' FRN 1/6/2030	650,376	0.01
USD 1,740,000	COMM 2013-WWP Mortgage Trust 'Series 2013-WWP D' '144A' 3.898% 10/3/2031	1,818,750	0.02	USD 1,994,904	Conseco Finance Corp 'Series 1998-8 M1' FRN 1/9/2030	1,924,103	0.02
USD 1,431,283	COMM 2014-CCRE15 Mortgage Trust 'Series 2014-CR15 C' FRN 10/2/2047	1,536,485	0.01	USD 391,367	Conseco Finance Corp 'Series 1998-8 A1' 6.28% 1/9/2030	407,514	0.00
USD 1,265,000	COMM 2014-UBS5 Mortgage Trust 'Series 2014-UBS5 B' FRN 10/9/2047	1,364,979	0.01	USD 1,319,835	Conseco Finance Securitizations Corp 'Series 2000-1 A5' FRN 1/9/2029	412,823	0.00
USD 4,151,000	COMM 2015-CCRE24 Mortgage Trust 'Series 2015-CR24 B' FRN 10/8/2048	4,556,997	0.04	USD 1,650,638	Conseco Finance Securitizations Corp 'Series 2000-4 A6' FRN 1/5/2032	497,302	0.00
USD 4,311,147	COMM 2015-CCRE25 Mortgage Trust 'Series 2015-CR25 XA' FRN 10/8/2048	119,757	0.00	USD 1,826,257	Conseco Finance Securitizations Corp 'Series 2000-5 A6' 7.96% 1/5/2031	749,717	0.01
USD 136,000	COMM 2015-LC19 Mortgage Trust 'Series 2015-LC19 D' '144A' FRN 10/2/2048	133,958	0.00	USD 3,323,813	Conseco Finance Securitizations Corp 'Series 2000-5 A7' 8.2% 1/5/2031	1,404,055	0.01
USD 1,431,283	COMM 2015-LC21 Mortgage Trust 'Series 2015-LC21 C' FRN 10/7/2048	1,506,625	0.01	USD 415,000	Conservation Fund A Nonprofit Corp/The 3.474% 15/12/2029	445,996	0.00
USD 1,316,780	COMM 2015-LC23 Mortgage Trust 'Series 2015-LC23 A4' 3.774% 10/10/2048	1,451,252	0.01	USD 102,000	Continental Resources Inc/OK 4.375% 15/1/2028	114,657	0.00
USD 1,100,000	COMM 2016-667M Mortgage Trust 'Series 2016-667M D' '144A' FRN 10/10/2036	1,076,195	0.01	USD 850,000	Contra Costa Community College District 6.504% 1/8/2034	1,197,182	0.01
USD 111,320,422	COMM 2016-667M Mortgage Trust 'Series 2016-667M XA' '144A' FRN 10/10/2036	407,433	0.00	USD 291,000	Cottage Health Obligated Group 3.304% 1/11/2049	322,657	0.00
USD 111,100	COMM 2017-COR2 Mortgage Trust 'Series 2017-COR2 D' '144A' 3% 10/9/2050	106,327	0.00	EUR 3,214,000	Coty Inc 3.875% 15/4/2026	3,854,042	0.04
USD 2,910,275	COMM 2018-COR3 Mortgage Trust 'Series 2018-COR3 XD' '144A' FRN 10/5/2051	284,436	0.00	EUR 1,464,000	Coty Inc 4% 15/4/2023	1,741,038	0.02
USD 5,168,000	Commercial Metals Co 5.375% 15/7/2027	5,420,741	0.05	EUR 300,000	Coty Inc 4.75% 15/4/2026	348,686	0.00
USD 425,000	Commonwealth Financing Authority 4.144% 1/6/2038	512,002	0.01	USD 1,744,000	Coty Inc '144A' 6.5% 15/4/2026*	1,798,204	0.02
USD 295,000	Commonwealth of Massachusetts 2.9% 1/9/2049	321,081	0.00	USD 339,455	Countrywide Asset-Backed Certificates 'Series 2006-1 AF4' FRN 25/7/2036	341,150	0.00
USD 235,000	Commonwealth of Massachusetts 5.456% 1/12/2039	331,268	0.00	USD 4,800,000	Countrywide Asset-Backed Certificates 'Series 2006-BC4 M1' FRN 25/11/2036	4,464,863	0.04
USD 4,122,000	CommScope Inc '144A' 6% 1/3/2026	4,328,100	0.04	USD 971,000	Countrywide Asset-Backed Certificates 'Series 2006-12 1A' FRN 25/12/2036	962,398	0.01
USD 2,667,000	CommScope Inc '144A' 8.25% 1/3/2027*	2,814,085	0.03	USD 292,323	Countrywide Asset-Backed Certificates (Step-up coupon) 'Series 2006-S3 A4' 6.155% 25/1/2029	422,948	0.00
USD 2,800,000	CommScope Technologies LLC '144A' 6% 15/6/2025	2,852,500	0.03	USD 850,000	County of Broward FL Airport System Revenue 2.914% 1/10/2032	907,545	0.01
USD 1,052,000	Connect Finco SARL / Connect US Finco LLC '144A' 6.75% 1/10/2026	1,090,135	0.01	USD 2,090,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	2,176,839	0.02
USD 1,980,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	2,230,054	0.02	USD 795,000	County of Miami-Dade FL Aviation Revenue 3.454% 1/10/2030	869,464	0.01
USD 1,043,155	Conseco Finance Corp 'Series 1997-3 M1' FRN 15/3/2028	1,043,694	0.01	USD 1,475,000	County of Miami-Dade FL Aviation Revenue 4.062% 1/10/2031	1,683,757	0.02
USD 603,925	Conseco Finance Corp 'Series 1997-6 M1' FRN 15/1/2029	617,632	0.01	USD 1,725,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2038	2,004,726	0.02
USD 811,606	Conseco Finance Corp 'Series 1999-5 A5' FRN 1/3/2030	466,510	0.00	USD 603,902	Credit Suisse ABS Repackaging Trust 2013-A 'Series 2013-A B' '144A' 2.5% 25/1/2030	606,169	0.01
USD 870,448	Conseco Finance Corp 'Series 1999-5 A6' FRN 1/3/2030	481,513	0.00	USD 4,562	Credit Suisse First Boston Mortgage Securities Corp 'Series 2005-C2 AMFX' 4.877% 15/4/2037	4,665	0.00
USD 277,527	Conseco Finance Corp 'Series 1998-4 M1' FRN 1/4/2030	249,942	0.00	USD 7,508,803	Credit Suisse Mortgage Capital Certificates 'Series 2009-12R 3A1' '144A' 6.5% 27/10/2037	4,180,951	0.04

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USD 1,727,940	Credit-Based Asset Servicing and Securitization LLC 'Series 2007-CB6 A4' '144A' FRN 25/7/2037	1,417,127	0.01	USD 713,000	CVS Health Corp 5.05% 25/3/2048	950,082	0.01
USD 331,187	Credit-Based Asset Servicing and Securitization LLC (Step-up coupon) 'Series 2006-CB2 AF4' 3.101% 25/12/2036	333,476	0.00	USD 4,965,101	CWABS Asset-Backed Certificates Trust 2005-16 'Series 2005-16 1A' FRN 25/4/2036	4,970,907	0.05
USD 3,499,090	Credit-Based Asset Servicing and Securitization LLC (Step-up coupon) 'Series 2006-SL1 A2' '144A' 6.056% 25/9/2036	316,432	0.00	USD 2,983,722	CWABS Asset-Backed Certificates Trust 2005-17 (Step-up coupon) 'Series 2005-17 1AF4' 6.047% 25/5/2036	3,031,876	0.03
USD 705,000	Credit-Based Asset Servicing and Securitization LLC (Step-up coupon) 'Series 2006-MH1 B1' '144A' 6.25% 25/10/2036	728,818	0.01	USD 87,724	CWABS Asset-Backed Certificates Trust 2006-11 'Series 2006-11 3AV2' FRN 25/9/2046	86,877	0.00
USD 131,000	Crown Americas LLC / Crown Americas Capital Corp VI 4.75% 1/2/2026	136,059	0.00	USD 5,919,726	CWABS Asset-Backed Certificates Trust 2006-18 'Series 2006-18 M1' FRN 25/3/2037	5,269,885	0.05
USD 3,905,000	Crown Castle International Corp 2.9% 1/4/2041	3,855,604	0.04	USD 475,873	CWABS Revolving Home Equity Loan Trust Series 2004-U 'Series 2004-U 2A' FRN 15/3/2034	460,871	0.00
USD 3,608,000	Crown Castle International Corp 3.25% 15/1/2051	3,672,169	0.03	USD 180,990	CWHEQ Home Equity Loan Trust Series 2006-S5 'Series 2006-S5 A5' 6.155% 25/6/2035	224,455	0.00
USD 1,420,000	CrownRock LP / CrownRock Finance Inc '144A' 5.625% 15/10/2025	1,464,673	0.01	USD 2,464,205	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 'Series 2006-RES 5B1A' '144A' FRN 15/5/2035	2,398,418	0.02
USD 19,163,000	CSAIL 2017-CX10 Commercial Mortgage Trust FRN 15/11/2050	270,701	0.00	USD 104,273	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 'Series 2006-RES 5B1B' '144A' FRN 15/5/2035	102,444	0.00
USD 887,395	CSAIL 2018-C14 Commercial Mortgage Trust 'Series 2018-C14 C' FRN 15/11/2051	988,485	0.01	USD 295,262	CWHEQ Revolving Home Equity Loan Trust Series 2005-B 'Series 2005-B 2A' FRN 15/5/2035	291,153	0.00
USD 2,494,000	CSAIL 2018-CX12 Commercial Mortgage Trust 'Series 2018-CX12 C' FRN 15/8/2051	2,769,120	0.03	USD 1,541,524	CWHEQ Revolving Home Equity Loan Trust Series 2006-C 'Series 2006-C 2A' FRN 15/5/2036	1,506,103	0.01
USD 222,000	CSC Holdings LLC '144A' 5.5% 15/4/2027	232,705	0.00	USD 864,511	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 'Series 2006-H 1A' FRN 15/11/2036	778,134	0.01
USD 885,000	CSC Holdings LLC '144A' 5.75% 15/1/2030	934,985	0.01	USD 2,530,000	DAE Funding LLC '144A' 2.625% 20/3/2025	2,586,798	0.02
USD 271,000	CSC Holdings LLC '144A' 6.5% 1/2/2029	299,116	0.00	USD 1,286,000	DAE Funding LLC '144A' 3.375% 20/3/2028	1,335,832	0.01
USD 116,659,107	CSMC 2014-USA OA LLC 'Series 2014-USA X2' '144A' FRN 15/9/2037	361,643	0.00	USD 650,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	697,109	0.01
USD 770,000	CSMC 2017-TIME 'Series 2017-TIME A' '144A' 3.646% 13/11/2039	805,140	0.01	USD 162,000	Darling Ingredients Inc '144A' 5.25% 15/4/2027	168,912	0.00
USD 856,749	CSMC Series 2014-11R 'Series 2014-11R 16A1' '144A' FRN 27/9/2047	879,623	0.01	USD 3,414,000	DaVita Inc '144A' 4.625% 1/6/2030	3,571,317	0.03
USD 631,082	CSMC Series 2014-4R 'Series 2014-4R 16A3' '144A' FRN 27/2/2036	605,005	0.01	USD 389,818	DBGS 2018-BIOD Mortgage Trust 'Series 2018-BIOD B' '144A' FRN 15/5/2035	391,074	0.00
USD 1,526,874	CSMC Series 2015-4R 'Series 2015-4R 1A4' '144A' FRN 27/10/2036	1,266,598	0.01	USD 3,712,556	DBGS 2018-BIOD Mortgage Trust 'Series 2018-BIOD D' '144A' FRN 15/5/2035	3,724,019	0.03
USD 790,000	CSMC Trust 2017-PFHP 'Series 2017-PFHP A' '144A' FRN 15/12/2030	790,449	0.01	USD 4,389,268	DBJPM 17-C6 Mortgage Trust 'Series 2017-C6 XD' FRN 10/6/2050	207,744	0.00
USD 530,000	Cumberland Park CLO Ltd 'Series 2015-2A CR' '144A' FRN 20/7/2028	530,659	0.01	USD 1,080,000	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK D' '144A' FRN 10/10/2034	1,124,220	0.01
USD 500,000	Cumberland Park CLO Ltd 'Series 2015-2A DR' '144A' FRN 20/7/2028	501,712	0.00				
USD 28,743	Cutwater 2014-Ltd 'Series 2014-1A A1AR' '144A' FRN 15/7/2026	28,744	0.00				
USD 4,609,000	CVS Health Corp 2.7% 21/8/2040	4,546,602	0.04				

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USD 7,978,260	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK E' '144A' FRN 10/10/2034	8,194,893	0.07	USD 792,000	Dun & Bradstreet Corp/The '144A' 6.875% 15/8/2026	835,679	0.01
USD 1,792,265	DBUBS 2017-BRBK Mortgage Trust 'Series 2017-BRBK F' '144A' FRN 10/10/2034	1,819,181	0.02	USD 4,832,000	Dun & Bradstreet Corp/The '144A' 10.25% 15/2/2027	5,248,760	0.05
USD 142,000	DCP Midstream Operating LP 5.125% 15/5/2029	159,017	0.00	USD 1,000,000	Eaton Vance CLO 2018-1 Ltd 'Series 2018-1A C' '144A' FRN 15/10/2030	1,002,227	0.01
USD 140,000	DCP Midstream Operating LP 5.375% 15/7/2025	153,804	0.00	USD 3,448,000	eBay Inc 2.6% 10/5/2031	3,558,821	0.03
USD 4,500,000	Deer Creek Cio Ltd 2017-1 'Series 2017-1A A' '144A' FRN 20/10/2030	4,506,442	0.04	USD 1,360,000	Edison International FRN 15/3/2026 (Perpetual)	1,385,500	0.01
USD 500,000	Deer Creek Cio Ltd 2017-1 'Series 2017-1A E' '144A' FRN 20/10/2030	499,781	0.00	USD 3,868,000	Elanco Animal Health Inc 5.272% 28/8/2023	4,164,444	0.04
USD 1,400,000	Del Amo Fashion Center Trust 2017-AMO 'Series 2017-AMO D' '144A' FRN 5/6/2035	1,132,430	0.01	USD 701,000	Elanco Animal Health Inc 5.9% 28/8/2028	821,484	0.01
USD 5,797,000	Dell International LLC / EMC Corp 8.35% 15/7/2046	9,582,942	0.09	USD 1,577,000	Elevation CLO 2018-10 Ltd 'Series 2018-10A B' '144A' FRN 20/10/2031	1,578,388	0.01
USD 1,934,000	Delta Air Lines Inc / SkyMiles IP Ltd '144A' 4.5% 20/10/2025	2,074,808	0.02	USD 48,000	Encompass Health Corp 4.5% 1/2/2028	50,100	0.00
USD 16,901	Deutsche ALT-A Securities Inc ALT 'Series 2007-RS1 A2' '144A' FRN 27/1/2037	16,466	0.00	GBP 791,000	Encore Capital Group Inc 4.25% 1/6/2028	1,092,507	0.01
USD 5,636,635	Deutsche Alt-A Securities Mortgage Loan Trust Series 2007-OA4/DE 'Series 2007-OA4 A2A' FRN 25/8/2047	6,132,687	0.06	EUR 2,025,000	Encore Capital Group Inc 4.875% 15/10/2025	2,522,980	0.02
USD 311,434	Deutsche Alt-B Securities Mortgage Loan Trust Series 2006-AB3 'Series 2006-AB3 A3' FRN 25/7/2036	307,527	0.00	GBP 700,000	Encore Capital Group Inc 5.375% 15/2/2026	1,015,570	0.01
USD 198,793	Deutsche Alt-B Securities Mortgage Loan Trust Series 2006-AB3 'Series 2006-AB3 A8' FRN 25/7/2036	196,507	0.00	USD 367,000	Endeavor Energy Resources LP / EER Finance Inc '144A' 5.5% 30/1/2026	380,445	0.00
USD 70,000	Devon Energy Corp '144A' 4.5% 15/1/2030	76,420	0.00	USD 647,000	Endeavor Energy Resources LP / EER Finance Inc '144A' 5.75% 30/1/2028	680,330	0.01
USD 8,000	Devon Energy Corp '144A' 5.25% 15/10/2027	8,508	0.00	USD 140,000	Endeavor Energy Resources LP / EER Finance Inc '144A' 6.625% 15/7/2025	148,421	0.00
USD 1,040,000	Diamond Sports Group LLC / Diamond Sports Finance Co '144A' 5.375% 15/8/2026	682,635	0.01	USD 34,000	Energizer Holdings Inc '144A' 4.375% 31/3/2029	34,086	0.00
USD 425,000	DIRECTV Holdings LLC / DIRECTV Financing Co Inc '144A' 5.875% 15/8/2027	444,125	0.00	USD 2,102,000	Equinix Inc 2.5% 15/5/2031*	2,160,971	0.02
USD 301,000	DISH DBS Corp 7.75% 1/7/2026	343,516	0.00	USD 8,515,000	Equinix Inc 2.95% 15/9/2051	8,269,126	0.08
USD 900,000	District of Columbia 5% 15/7/2034	1,063,094	0.01	USD 497,000	Expedia Group Inc 2.95% 15/3/2031	504,734	0.01
USD 900,000	District of Columbia 5% 15/7/2035	1,062,243	0.01	EUR 4,690,000	Exxon Mobil Corp 1.408% 26/6/2039	5,533,419	0.05
USD 1,945,000	DraftKings Inc '144A' 15/3/2028 (Zero Coupon)	1,872,063	0.02	USD 3,142,057	Fannie Mae REMICS 'Series 2020-73 AI' 2% 25/10/2050	298,644	0.00
USD 10,667,000	Dryden 53 CLO Ltd 'Series 2017-53AA' '144A' FRN 15/1/2031	10,670,095	0.10	USD 4,615,854	Fannie Mae REMICS 'Series 2021-3 JI' 2.5% 25/2/2051	569,330	0.01
USD 250,000	Dryden XXV Senior Loan Fund 'Series 2012-25A CRR' '144A' FRN 15/10/2027	250,430	0.00	USD 3,005,765	Fannie Mae REMICS 'Series 2020-96 IB' 3% 25/1/2051	397,337	0.00
USD 521,451	Dryden XXVI Senior Loan Fund 'Series 2013-26A AR' '144A' FRN 15/4/2029	521,539	0.01	USD 4,948,755	Fannie Mae REMICS 'Series 2020-32 PI' 4% 25/5/2050	714,777	0.01
USD 6,206,000	Dryden XXVIII Senior Loan Fund 'Series 2013-28A A1LR' '144A' FRN 15/8/2030	6,209,762	0.06	USD 6,111,151	Fannie Mae REMICS 'Series 2021-50 IO' 4% 25/8/2051	972,383	0.01
USD 389,000	Duke Energy Corp 4.2% 15/6/2049	458,311	0.00	USD 799,734	First Franklin Mortgage Loan Trust 2004-FFH3 'Series 2004-FFH3 M3' FRN 25/10/2034	786,609	0.01
				USD 1,637,118	First Franklin Mortgage Loan Trust 2006-FF13 'Series 2006-FF13 A1' FRN 25/10/2036	1,296,675	0.01
				USD 999,024	First Franklin Mortgage Loan Trust 2006-FF13 'Series 2006-FF13 A2C' FRN 25/10/2036	811,754	0.01
				USD 5,889,000	Fiserv Inc 4.4% 1/7/2049	7,284,319	0.07
				USD 7,341,000	Five Point Operating Co LP / Five Point Capital Corp '144A' 7.875% 15/11/2025	7,662,169	0.07

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保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 3,313,360	Flagstar Mortgage Trust 2018-6RR 'Series 2018-6RR B4' '144A' FRN 25/10/2048	3,423,319	0.03	USD 3,324,141	Freddie Mac REMICS 'Series 5082 IW' 3% 25/3/2051	390,874	0.00
USD 1,180,000	Flatiron CLO 18 Ltd 'Series 2018-1A' '144A' FRN 17/4/2031	1,175,028	0.01	USD 1,900,000	Freddie Mac REMICS 'Series 5142 IP' 3% 25/9/2051	187,922	0.00
USD 135,000	Ford Foundation/The 2.415% 1/6/2050	133,696	0.00	USD 2,300,000	Freddie Mac REMICS 'Series 5142 PI' 3% 25/9/2051	230,719	0.00
USD 418,000	Ford Motor Co 9% 22/4/2025	509,968	0.01	USD 3,263,479	Freddie Mac REMICS 'Series 5100 MI' 3.5% 25/9/2048	495,187	0.00
USD 119,000	Ford Motor Co 9.625% 22/4/2030	169,643	0.00	USD 2,206,883	Freddie Mac REMICS 'Series 4940 PI' 4% 25/7/2049	205,779	0.00
EUR 2,209,000	Ford Motor Credit Co LLC 2.33% 25/11/2025	2,720,081	0.03	USD 2,316,106	Freddie Mac REMICS 'Series 4999 QI' 4% 25/5/2050	362,046	0.00
EUR 175,000	Ford Motor Credit Co LLC 3.25% 15/9/2025	223,581	0.00	USD 1,594,696	Freddie Mac REMICS 'Series 5014 DI' 4% 25/9/2050	231,625	0.00
USD 502,000	Ford Motor Credit Co LLC 4.125% 17/8/2027	537,466	0.01	USD 2,144,951	Freddie Mac REMICS 'Series 4995 BI' 4.5% 25/6/2050	340,781	0.00
USD 597,000	Ford Motor Credit Co LLC 5.113% 3/5/2029	673,864	0.01	USD 2,316,719	Freddie Mac REMICS 'Series 5018 CI' 4.5% 25/10/2050	349,559	0.00
USD 1,837,000	Ford Motor Credit Co LLC 5.584% 18/3/2024	1,995,855	0.02	USD 490,000	Freddie Mac STACR REMIC Trust 2020-DNA5 'Series 2020-DNA5 B1' '144A' FRN 25/10/2050	522,918	0.01
USD 739,000	Forestar Group Inc '144A' 3.85% 15/5/2026	745,466	0.01	USD 6,886,664	Freddie Mac STACR REMIC Trust 2021-HQA2 'Series 2021-HQA2 B1' '144A' FRN 25/12/2033	6,976,362	0.06
USD 5,361,000	Forestar Group Inc '144A' 5% 1/3/2028	5,568,739	0.05	USD 330,693	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2015-DN1 B' FRN 25/1/2025	339,872	0.00
USD 18,731,074	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/5/2029	993,777	0.01	USD 408,639	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2015-HQ2 B' FRN 25/5/2025	428,413	0.00
USD 13,151,202	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2029	817,726	0.01	USD 1,165,455	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2017-DNA2 B1' FRN 25/10/2029	1,276,071	0.01
USD 30,127,000	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2029	1,994,889	0.02	USD 1,538,279	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2017-DNA3 B1' FRN 25/3/2030	1,628,669	0.02
USD 31,717,356	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/4/2030	3,759,707	0.03	USD 435,780	Freddie Mac Structured Agency Credit Risk Debt Notes 'Series 2017-HRP1 M2' FRN 25/12/2042	438,197	0.00
USD 28,149,221	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/4/2030	3,549,510	0.03	USD 782,435	FREMF 2017-KGS1 Mortgage Trust 'Series 2017-KGX1 BFX' '144A' FRN 25/10/2027	833,047	0.01
USD 39,337,834	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030	4,221,030	0.04	USD 1,262,121	FREMF 2018-K732 Mortgage Trust FRN 25/5/2025	1,379,049	0.01
USD 7,149,887	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/6/2030	739,465	0.01	USD 2,312,000	FREMF 2018-KHG1 Mortgage Trust 'Series 2018-KHG1 C' '144A' FRN 25/12/2027	2,084,818	0.02
USD 6,991,284	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/10/2030	566,189	0.01	USD 4,889,000	FREMF 2018-KW05 Trust 'Series 2018-W5FX CFX' '144A' FRN 25/4/2028	4,835,599	0.04
USD 6,343,770	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/11/2030	450,758	0.00	USD 76,851,866	FREMF 2019-KW08 Mortgage Trust 'Series 2019-KW08 X2A' '144A' 0.1% 25/1/2029	471,617	0.00
USD 75,378,298	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/2/2052	6,251,605	0.06	USD 3,486,572	Fremont Home Loan Trust 2006-3 'Series 2006-3 1A1' FRN 25/2/2037	2,874,360	0.03
USD 63,188,433	Freddie Mac Multifamily Structured Pass Through Certificates FRN 25/3/2053	7,133,102	0.07	USD 1,101,579	FRESB 2018-SB53 Mortgage Trust 'Series 2018-SB53 A10F' FRN 25/6/2028	1,213,416	0.01
USD 3,380,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.364% 25/12/2029	303,908	0.00	USD 2,970,000	Fresenius Medical Care US Finance III Inc '144A' 2.375% 16/2/2031	2,937,915	0.03
USD 4,068,719	Freddie Mac REMICS 'Series 5020 IC' 2% 25/10/2050	425,966	0.00				
USD 2,432,202	Freddie Mac REMICS 'Series 5029 GI' 2% 25/10/2050	359,292	0.00				
USD 4,090,749	Freddie Mac REMICS 'Series 5097 ID' 2.5% 25/4/2051	517,188	0.01				
USD 4,063,063	Freddie Mac REMICS 'Series 5057 TI' 3% 25/11/2050	626,756	0.01				

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USD 2,511,000	Frontier Communications Holdings LLC '144A' 5% 1/5/2028	2,630,273	0.02	USD 1,360,454	Ginnie Mae II Pool 'MA6656' 3% 20/5/2050	1,423,204	0.01
USD 1,875,000	Frontier Communications Holdings LLC '144A' 5.875% 15/10/2027	2,001,563	0.02	USD 106,015,636	Ginnie Mae II Pool 'MA6710' 3% 20/6/2050	110,905,480	1.01
USD 242,394	Frontier Communications Holdings LLC 5.875% 1/11/2029	246,636	0.00	USD 41,668,400	Ginnie Mae II Pool 'MA6766' 3% 20/7/2050	43,590,305	0.40
USD 3,172,000	Frontier Communications Holdings LLC '144A' 6.75% 1/5/2029*	3,390,583	0.03	USD 19,326	Ginnie Mae II Pool 'MA6932' 3% 20/10/2050	20,218	0.00
USD 4,280,000	Frontier Florida LLC 6.86% 1/2/2028*	4,680,266	0.04	USD 4,157,765	Ginnie Mae II Pool 'MA6996' 3% 20/11/2050	4,349,537	0.04
USD 1,125,000	Frontier North Inc 6.73% 15/2/2028	1,223,404	0.01	USD 96,897,551	Ginnie Mae II Pool 'MA7053' 3% 20/12/2050	101,366,834	0.92
USD 2,910,000	FS KKR Capital Corp 3.4% 15/1/2026	3,037,008	0.03	USD 7,236,719	Ginnie Mae II Pool 'MA7137' 3% 20/1/2051	7,570,504	0.07
USD 750,000	Galaxy XXII CLO Ltd 'Series 2016-22A ARR' '144A' FRN 16/4/2034	753,036	0.01	USD 85,781	Ginnie Mae II Pool 'MA7194' 3% 20/2/2051	89,738	0.00
USD 3,075,116	GAM Resecuritization Trust 2018-B FRN 27/8/2051	2,901,299	0.03	USD 28,999,998	Ginnie Mae II Pool 'MA7256' 3% 20/3/2051	30,337,589	0.28
USD 1,375,000	Gap Inc/The '144A' 8.375% 15/5/2023	1,542,972	0.01	USD 16,909,184	Ginnie Mae II Pool 'MA7313' 3% 20/4/2051	17,689,100	0.16
USD 4,353,000	GE Capital Funding LLC 4.4% 15/5/2030	5,114,828	0.05	USD 600,000	Glencore Funding LLC 27/3/2025 (Zero Coupon)	585,918	0.01
USD 1,500,000	General Mills Inc '144A' 3% 1/2/2051	1,563,804	0.01	USD 6,189,000	Global Payments Inc 4.15% 15/8/2049	7,161,306	0.07
USD 3,265,000	General Motors Co 5.2% 1/4/2045	4,021,578	0.04	USD 1,086,000	GLP Capital LP / GLP Financing II Inc 4% 15/1/2031	1,177,631	0.01
USD 1,309,000	General Motors Co 5.95% 1/4/2049	1,785,512	0.02	USD 904,000	Golden Entertainment Inc '144A' 7.625% 15/4/2026	959,370	0.01
USD 1,200,000	General Motors Co 6.75% 1/4/2046	1,728,233	0.02	USD 1,985,000	Golden Nugget Inc '144A' 6.75% 15/10/2024	1,997,595	0.02
USD 1,350,000	General Motors Financial Co Inc FRN 30/9/2030 (Perpetual)	1,552,500	0.01	USD 500,000	Goldentree Loan Management US CLO 1 Ltd 'Series 2017-1A A1R2' '144A' FRN 20/4/2034	496,824	0.00
EUR 1,785,000	General Motors Financial Co Inc 0.6% 20/5/2027	2,126,148	0.02	USD 1,000,000	Goldentree Loan Management US CLO 2 Ltd 'Series 2017-2A B' '144A' FRN 28/11/2030	994,052	0.01
USD 1,810,000	George Washington University/The 4.126% 15/9/2048	2,303,232	0.02	USD 1,000,000	Goldentree Loan Management US CLO 5 Ltd 'Series 2019-5A A' '144A' FRN 20/10/2032	1,001,181	0.01
USD 56,289	GE-WMC Asset-Backed Pass-Through Certificates Series 2005-2 'Series 2005-2 A2C' FRN 25/12/2035	56,327	0.00	USD 250,000	Goldentree Loan Management US CLO 6 Ltd 'Series 2019-6A D' '144A' FRN 20/1/2033	252,135	0.00
USD 2,090,000	Gilbert Park CLO Ltd 'Series 2017-1A C' '144A' FRN 15/10/2030	2,092,030	0.02	USD 720,000	GoldenTree Loan Opportunities IX Ltd 'Series 2014-9A AR2' '144A' FRN 29/10/2029	720,129	0.01
USD 4,077,000	Gilbert Park CLO Ltd 'Series 2017-1A D' '144A' FRN 15/10/2030	4,090,751	0.04	USD 1,166,000	Goldentree Loan Opportunities X Ltd 'Series 2015-10A AR' '144A' FRN 20/7/2031	1,167,327	0.01
USD 7,752,000	Gilead Sciences Inc 2.8% 1/10/2050	7,627,127	0.07	USD 1,255,000	Goldentree Loan Opportunities XI Ltd 'Series 2015-11A AR2' '144A' FRN 18/1/2031	1,255,355	0.01
USD 49,804,588	Ginnie Mae II Pool 'MA6089' 3% 20/8/2049	52,101,765	0.47	USD 720,000	Goldentree Loan Management US CLO 1 Ltd 'Series 2021-9A E' '144A' FRN 20/1/2033	692,141	0.01
USD 44,146,293	Ginnie Mae II Pool 'MA6153' 3% 20/9/2049	46,182,488	0.42	USD 1,591,000	Goldman Sachs Group Inc/The FRN 10/5/2026 (Perpetual)	1,628,786	0.02
USD 69,736,477	Ginnie Mae II Pool 'MA6283' 3% 20/11/2049	72,952,988	0.66	USD 2,035,000	Goldman Sachs Group Inc/The FRN 27/1/2032	1,997,426	0.02
USD 426,487	Ginnie Mae II Pool 'MA6338' 3% 20/12/2049	446,158	0.00	USD 1,985,000	Goldman Sachs Group Inc/The FRN 21/7/2032	2,011,480	0.02
USD 26,997,306	Ginnie Mae II Pool 'MA6409' 3% 20/1/2050	28,242,525	0.26	USD 10,650,000	Goldman Sachs Group Inc/The FRN 22/4/2042	11,315,382	0.10
USD 27,704,736	Ginnie Mae II Pool 'MA6474' 3% 20/2/2050	28,982,584	0.26	EUR 2,085,000	Goldman Sachs Group Inc/The 0.25% 26/1/2028	2,444,212	0.02
USD 31,354,504	Ginnie Mae II Pool 'MA6541' 3% 20/3/2050	32,800,692	0.30	USD 5,911,834	GoodLeap Sustainable Home Solutions Trust 2021-3 'Series 2021-3CS A' '144A' 2.1% 20/5/2048	5,941,546	0.05
USD 19,172,367	Ginnie Mae II Pool 'MA6599' 3% 20/4/2050	20,056,669	0.18				

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USD 1,792,000	Goodyear Tire & Rubber Co/ The 5% 31/5/2026	1,841,307	0.02	USD 695,000	Grant County Public Utility District No 2 Priest Rapids Hydroelectric Project 4.584% 1/1/2040	926,004	0.01
USD 1,800,000	Goodyear Tire & Rubber Co/ The 9.5% 31/5/2025	1,996,458	0.02	USD 1,230,000	Gray Television Inc '144A' 5.875% 15/7/2026	1,269,975	0.01
USD 2,746,260	Government National Mortgage Association 'Series 2015-48 IO' FRN 16/2/2050	80,943	0.00	USD 56,000	Gray Television Inc '144A' 7% 15/5/2027	60,260	0.00
USD 8,478,737	Government National Mortgage Association 'Series 2013-63 IO' FRN 16/9/2051	237,481	0.00	USD 3,590,000	Great Lakes CLO 2019-1 Ltd 'Series 2019-1A AR' '144A' FRN 15/7/2031	3,585,877	0.03
USD 1,140,848	Government National Mortgage Association 'Series 2012-23 IO' FRN 16/6/2053	7,637	0.00	USD 1,341,000	Great Western Petroleum LLC / Great Western Finance Corp '144A' 12% 1/9/2025	1,316,976	0.01
USD 5,416,645	Government National Mortgage Association 'Series 2013-30 IO' FRN 16/9/2053	98,688	0.00	USD 1,020,000	Greenpoint Manufactured Housing 'Series 1999-5 M1B' FRN 15/12/2029	1,057,232	0.01
USD 1,292,953	Government National Mortgage Association 'Series 2013-191 IO' FRN 16/11/2053	16,614	0.00	USD 1,289,074	GreenPoint Mortgage Funding Trust 2006-AR2 'Series 2006- AR2 4A1' FRN 25/3/2036	1,280,315	0.01
USD 6,485,690	Government National Mortgage Association 'Series 2013-78 IO' FRN 16/10/2054	130,791	0.00	USD 370,000	Grippen Park CLO Ltd 'Series 2017-1A A' '144A' FRN 20/1/2030	370,249	0.00
USD 8,033,384	Government National Mortgage Association 'Series 2015-22 IO' FRN 16/3/2055	204,577	0.00	USD 750,000	GS Mortgage Securities Corp II 'Series 2012-TMSQ D' '144A' FRN 10/12/2030	713,175	0.01
USD 3,571,749	Government National Mortgage Association 'Series 2015-173 IO' FRN 16/9/2055	124,068	0.00	USD 440,000	GS Mortgage Securities Corp II 'Series 2017-375H A' '144A' FRN 10/9/2037	484,516	0.00
USD 975,117	Government National Mortgage Association 'Series 2015-37 IO' FRN 16/10/2056	36,004	0.00	USD 25,000,000	GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK X1' '144A' FRN 3/5/2032	236,470	0.00
USD 1,289,346	Government National Mortgage Association 'Series 2016-36 IO' FRN 16/8/2057	52,821	0.00	USD 2,452,265	GS Mortgage Securities Corp II Series 2005-ROCK 'Series 2005-ROCK A' '144A' 5.366% 3/5/2032	2,792,846	0.03
USD 3,821,359	Government National Mortgage Association 'Series 2016-125 IO' FRN 16/12/2057	185,013	0.00	USD 2,170,000	GS Mortgage Securities Corp Trust 2017-GPTX 'Series 2017-GPTX A' '144A' 2.856% 10/5/2034	2,165,714	0.02
USD 2,044,306	Government National Mortgage Association 'Series 2016-165 IO' FRN 16/12/2057	100,231	0.00	USD 818,000	GS Mortgage Securities Trust 2012-GCJ9 'Series 2012- GCJ9 C' '144A' FRN 10/11/2045	843,036	0.01
USD 4,212,657	Government National Mortgage Association 'Series 2016-96 IO' FRN 16/12/2057	200,403	0.00	USD 110,000	GS Mortgage Securities Trust 2014-GC20 'Series 2014- GC20 B' FRN 10/4/2047	113,988	0.00
USD 4,245,495	Government National Mortgage Association 'Series 2016-113 IO' FRN 16/2/2058	265,296	0.00	USD 1,200,000	GS Mortgage Securities Trust 2015-590M 'Series 2015- 590M E' '144A' FRN 10/10/2035	1,198,122	0.01
USD 7,638,899	Government National Mortgage Association 'Series 2016-26 IO' FRN 16/2/2058	282,535	0.00	USD 1,077,279	GS Mortgage Securities Trust 2017-GS7 'Series 2017-GS7 D' '144A' 3% 10/8/2050	1,008,065	0.01
USD 2,683,111	Government National Mortgage Association 'Series 2016-110 IO' FRN 16/5/2058	140,549	0.00	USD 744,267	GS Mortgage Securities Trust 2017-GS7 'Series 2017-GS7 E' '144A' 3% 10/8/2050	671,471	0.01
USD 4,477,137	Government National Mortgage Association 'Series 2020-144 IO' 2.5% 20/9/2050	533,218	0.01	USD 11,091,688	GSAA Home Equity Trust 2006- 5 'Series 2006-5 1A1' FRN 25/3/2036	4,952,716	0.05
USD 3,702,409	Government National Mortgage Association 'Series 2020-146 DI' 2.5% 20/10/2050	432,739	0.00	USD 444,288	GSAA Home Equity Trust 2007- 2 'Series 2007-2 AF3' FRN 25/3/2037	118,850	0.00
USD 18,626,731	Government National Mortgage Association 'Series 2020-151 MI' 2.5% 20/10/2050	2,180,796	0.02	USD 1,040,005	GSAMP Trust 2007-H1 'Series 2007-H1 A1B' FRN 25/1/2047	704,282	0.01
USD 1,325,466	Government National Mortgage Association 'Series 2020-175 DI' 2.5% 20/11/2050	163,652	0.00	USD 2,000,000	GSAMP Trust 2007-HSBC1 'Series 2007-HS1 M6' FRN 25/2/2047	2,172,701	0.02
USD 4,516,000	Government National Mortgage Association 'Series 2020-185 MI' 2.5% 20/12/2050	535,679	0.01				
USD 2,492,656	Government National Mortgage Association 'Series 2021-15 GI' 3.5% 20/1/2051	339,619	0.00				

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USD 974,396	GSMPs Mortgage Loan Trust 2005-RP1 'Series 2005-RP1 1A1' '144A' FRN 25/1/2035	892,423	0.01	USD 7,899,328	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E 'Series 2006- E 2A3' FRN 25/4/2037	6,539,989	0.06
USD 1,147,746	GSMPs Mortgage Loan Trust 2005-RP2 'Series 2005-RP2 1A1' '144A' FRN 25/3/2035	1,075,943	0.01	USD 1,647,364	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 'Series 2007-A 2A2' FRN 25/4/2037	1,310,283	0.01
USD 921,274	GSMPs Mortgage Loan Trust 2006-RP1 'Series 2006-RP1 1A1' '144A' FRN 25/1/2036	767,675	0.01	USD 8,056,721	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 'Series 2007-A 2A3' FRN 25/4/2037	6,449,519	0.06
USD 1,817,497	GSR Mortgage Loan Trust 2006-7F 'Series 2006-7F 4A2' 6.5% 25/8/2036	914,377	0.01	USD 398,097	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 'Series 2004-A M2' FRN 25/7/2034	400,859	0.00
USD 900,046	GSR Mortgage Loan Trust 2007-1F 'Series 2007-1F 2A4' 5.5% 25/1/2037	1,064,549	0.01	USD 774,917	Home Loan Mortgage Loan Trust 2005-1 'Series 2005-1 A3' FRN 15/4/2036	749,629	0.01
USD 5,082,721	GSR Mortgage Loan Trust 2007-OA2 'Series 2007-OA2 2A1' FRN 25/6/2047	4,178,068	0.04	USD 204,000	Horizon Therapeutics USA Inc '144A' 5.5% 1/8/2027	216,527	0.00
USD 450,000	GXO Logistics Inc '144A' 1.65% 15/7/2026	450,907	0.00	USD 2,180,000	Howard Hughes Corp/The '144A' 5.375% 1/8/2028	2,321,264	0.02
USD 2,377,000	GXO Logistics Inc '144A' 2.65% 15/7/2031	2,420,131	0.02	USD 166,000	Howmet Aerospace Inc 5.125% 1/10/2024	182,341	0.00
USD 94,581	Halcyon Loan Advisors Funding 2013-2 Ltd 'Series 2013-2A C' '144A' FRN 1/8/2025	94,811	0.00	USD 5,115,000	Howmet Aerospace Inc 5.9% 1/2/2027	6,026,953	0.06
USD 333,977	Halcyon Loan Advisors Funding 2014-3 Ltd 'Series 2014-3A B1R' '144A' FRN 22/10/2025	334,369	0.00	USD 3,620,000	HP Inc 6% 15/9/2041	4,783,490	0.04
USD 180,927	Halcyon Loan Advisors Funding 2015-2 Ltd 'Series 2015-2A AR' '144A' FRN 25/7/2027	180,938	0.00	USD 2,810,790	HPS Loan Management 6-2015 Ltd 'Series 6A-2015 A1R' '144A' FRN 5/2/2031	2,813,783	0.03
USD 117,000	Hanesbrands Inc '144A' 4.875% 15/5/2026	127,857	0.00	USD 886,000	Humana Inc 2.15% 3/2/2032	885,565	0.01
USD 1,250,000	Hanesbrands Inc '144A' 5.375% 15/5/2025	1,314,575	0.01	USD 1,860,000	Huntington Bancshares Inc/OH '144A' FRN 15/8/2036	1,867,182	0.02
USD 15,742,610	HarborView Mortgage Loan Trust 2006-12 'Series 2006- 12 1A1A' FRN 19/12/2036	14,814,580	0.14	USD 798,000	Huntsman International LLC 2.95% 15/6/2031	825,161	0.01
USD 496,195	HarborView Mortgage Loan Trust 2007-4 'Series 2007-4 2A2' FRN 19/7/2047	458,893	0.00	USD 925,000	Idaho Health Facilities Authority 5% 1/12/2047	1,133,578	0.01
USD 52,000	Harsco Corp '144A' 5.75% 31/7/2027	53,885	0.00	USD 144,000	iHeartCommunications Inc '144A' 4.75% 15/1/2028	149,535	0.00
USD 99,000	HCA Inc 3.5% 1/9/2030	106,286	0.00	USD 98,000	iHeartCommunications Inc '144A' 5.25% 15/8/2027	102,042	0.00
USD 3,000,000	HCA Inc 3.5% 15/7/2051	3,077,823	0.03	USD 234,961	iHeartCommunications Inc 6.375% 1/5/2026	248,803	0.00
USD 5,931,000	HCA Inc 5.25% 15/6/2049	7,745,811	0.07	USD 1,145,000	iHeartCommunications Inc 8.375% 1/5/2027	1,217,994	0.01
USD 283,000	HCA Inc 5.875% 1/2/2029	344,769	0.00	USD 697,001	Impac Secured Assets Trust 2006-3 'Series 2006-3 A1' FRN 25/11/2036	647,126	0.01
USD 36,000	Herc Holdings Inc '144A' 5.5% 15/7/2027	38,017	0.00	USD 1,210,000	IMT Trust 2017-APTS 'Series 2017-APTS AFX' '144A' FRN 15/6/2034	1,283,230	0.01
USD 320,000	Highbridge Loan Management 12-2018 Ltd 'Series 12A-18 A1B' '144A' FRN 18/7/2031	319,586	0.00	USD 2,669,820	IMT Trust 2017-APTS 'Series 2017-APTS BFX' '144A' FRN 15/6/2034	2,812,784	0.03
USD 650,000	Highbridge Loan Management 12-2018 Ltd 'Series 12A-18 D' '144A' FRN 18/7/2031	633,305	0.01	USD 5,620,171	IMT Trust 2017-APTS 'Series 2017-APTS DFX' '144A' FRN 15/6/2034	5,797,538	0.05
USD 80,000	Highbridge Loan Management 7-2015 Ltd 'Series 7A-2015 CR' '144A' FRN 15/3/2027	79,780	0.00	USD 2,000,000	IMT Trust 2017-APTS 'Series 2017-APTS EFX' '144A' FRN 15/6/2034	2,031,533	0.02
USD 322,000	Hilton Domestic Operating Co Inc 4.875% 15/1/2030	347,256	0.00	USD 370,000	Independence Plaza Trust 2018-INDP 'Series 2018- INDP B' '144A' 3.911% 10/7/2035	389,880	0.00
USD 157,000	Hilton Worldwide Finance LLC / Hilton Worldwide Finance Corp 4.875% 1/4/2027	162,912	0.00	USD 800,000	Independence Plaza Trust 2018-INDP 'Series 2018- INDP C' '144A' 4.158% 10/7/2035	839,939	0.01
USD 1,190,000	Home Equity Asset Trust 2006- 3 'Series 2006-3 M2' FRN 25/7/2036	1,134,686	0.01				
USD 1,831,015	Home Equity Asset Trust 2007- 1 'Series 2007-1 2A3' FRN 25/5/2037	1,662,703	0.02				

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 3,217,990	IndyMac IMSC Mortgage Loan Trust 2007-HOA1 'Series 2007-HOA1 AXPP' FRN 25/7/2047	143,470	0.00	USD 3,876,343	J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-PHH 'Series 2018-PHH A' '144A' FRN 15/6/2035	3,888,941	0.04
USD 591,724	IndyMac INDX Mortgage Loan Trust 2006-AR15 'Series 2006-AR15 A1' FRN 25/7/2036	566,452	0.01	USD 21,000	Jaguar Holding Co II / PPD Development LP '144A' 5% 15/6/2028	22,654	0.00
USD 4,472,827	IndyMac INDX Mortgage Loan Trust 2006-AR35 'Series 2006-AR35 1A1A' FRN 25/1/2037	4,530,910	0.04	USD 532,000	JBS USA Food Co '144A' 7% 15/1/2026	561,398	0.01
USD 4,339,243	IndyMac INDX Mortgage Loan Trust 2007-AR19 'Series 2007-AR19 3A1' FRN 25/9/2037	3,500,763	0.03	USD 248,000	JBS USA LUX SA / JBS USA Finance Inc (Restricted) '144A' 6.75% 15/2/2028	272,541	0.00
USD 663,844	IndyMac INDX Mortgage Loan Trust 2007-FLX5 'Series 2007-FLX5 2A2' FRN 25/8/2037	622,841	0.01	USD 218,000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc '144A' 5.5% 15/1/2030	245,269	0.00
USD 1,565,000	Intel Corp 3.05% 12/8/2051	1,626,640	0.02	USD 339,000	JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc '144A' 6.5% 15/4/2029	384,450	0.00
USD 1,347,000	Intel Corp 3.2% 12/8/2061	1,407,365	0.01	USD 2,485,000	JobsOhio Beverage System 3.985% 1/1/2029	2,814,051	0.03
USD 5,820,000	Intel Corp 3.25% 15/11/2049	6,234,951	0.06	USD 248,507	JP Morgan Alternative Loan Trust 2007-A2 'Series 2007-A2 2A1' FRN 25/5/2037	231,830	0.00
USD 2,715,000	Intercontinental Exchange Inc 3% 15/9/2060	2,722,940	0.03	USD 1,500,000	JP Morgan Chase Commercial Mortgage Securities Corp 'Series 2017-FL10 E' '144A' FRN 15/6/2032	1,386,547	0.01
USD 8,559,000	International Business Machines Corp 2.95% 15/5/2050*	8,691,559	0.08	USD 1,455,000	JP Morgan Chase Commercial Mortgage Securities Corp 'Series 2018-AON A' '144A' 4.128% 5/7/2031	1,539,365	0.01
USD 696,000	International Business Machines Corp 4.25% 15/5/2049	874,434	0.01	USD 2,321,741	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1 'Series 2015-JP1 C' FRN 15/1/2049	2,538,720	0.02
USD 435,000	International Flavors & Fragrances Inc '144A' 3.468% 1/12/2050	473,701	0.00	USD 2,127,841	JP Morgan Chase Commercial Mortgage Securities Trust 2015-JP1 'Series 2015-JP1 D' FRN 15/1/2049	1,997,497	0.02
USD 6,231,000	Interpublic Group of Cos Inc/ The 3.375% 1/3/2041	6,565,971	0.06	USD 10,620,000	JP Morgan Chase Commercial Mortgage Securities Trust 2016-JP3 'Series 2016-JP3 XC' '144A' FRN 15/8/2049	348,124	0.00
USD 2,336,412	Invitation Homes 2018-SFR3 Trust 'Series 2018-SFR3 A' '144A' FRN 17/7/2037	2,344,949	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	2,545,333	0.02
USD 1,650,000	IOVIA Inc '144A' 5% 15/10/2026	1,706,067	0.02	USD 365,260	JP Morgan Madison Avenue Securities Trust Series 2014-1 'Series 2014-CH1 M2' '144A' FRN 25/11/2024	360,356	0.00
USD 200,000	IOVIA Inc '144A' 5% 15/5/2027	208,805	0.00	USD 960,000	JP Morgan Mortgage Acquisition Trust 2006-CW1 'Series 2006-CW1 M1' FRN 25/5/2036	948,750	0.01
USD 56,000	IRB Holding Corp '144A' 7% 15/6/2025	59,780	0.00	USD 4,655,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 (Step-up coupon) 'Series 2007-CH1 MF1' 4.73% 25/11/2036	5,905,998	0.05
USD 1,184,000	Iron Mountain Inc '144A' 4.875% 15/9/2027	1,237,594	0.01	USD 1,518,648	JP Morgan Mortgage Trust 2014-OAK4 'Series 2014-OAK4 B4' '144A' FRN 25/9/2044	1,517,606	0.01
USD 3,420,000	Iron Mountain Inc '144A' 5% 15/7/2028	3,595,070	0.03	USD 330,000	JPMBB Commercial Mortgage Securities Trust 2014-C22 'Series 2014-C22 B' FRN 15/9/2047	343,751	0.00
USD 49,000	Iron Mountain Inc '144A' 5.25% 15/3/2028	51,457	0.00				
USD 271,000	Iron Mountain Inc '144A' 5.25% 15/7/2030	289,631	0.00				
USD 515,135	Inwin Home Equity Loan Trust 2006-3 (Step-up coupon) 'Series 2006-3 2A3' '144A' 6.53% 25/9/2037	514,946	0.01				
USD 149,394	Inwin Home Equity Loan Trust 2006-P1 'Series 2006-P1 1A' '144A' FRN 25/12/2036	145,974	0.00				
USD 10,702,229	IXIS Real Estate Capital Trust 2007-HE1 'Series 2007-HE1 A4' FRN 25/5/2037	3,812,372	0.04				
USD 1,012,000	J.P. Morgan Chase Commercial Mortgage Securities Trust 2016-NINE 'Series 2016-NINE A' '144A' FRN 6/9/2038	1,087,609	0.01				
USD 1,521,465	J.P. Morgan Chase Commercial Mortgage Securities Trust 2018-PHH FRN 15/6/2035	1,512,922	0.01				

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

保有高	銘柄	時価 (米ドル)	純資産比率 (%)	保有高	銘柄	時価 (米ドル)	純資産比率 (%)
USD 1,241,659	JPMBB Commercial Mortgage Securities Trust 2014-C22 'Series 2014-C22 XA' FRN 15/9/2047	26,430	0.00	USD 1,881,503	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 'Series 2013-GCP XA' '144A' FRN 15/2/2036	116,098	0.00
USD 899,183	JPMBB Commercial Mortgage Securities Trust 2014-C23 'Series 2014-C23 XA' FRN 15/9/2047	14,533	0.00	USD 78,000	Lamar Media Corp 3.75% 15/2/2028	79,961	0.00
USD 7,006,000	JPMBB Commercial Mortgage Securities Trust 2015-C27 'Series 2015-C27 XD' '144A' FRN 15/2/2048	104,389	0.00	USD 23,000	Lamar Media Corp 4% 15/2/2030	23,738	0.00
USD 1,511,167	JPMBB Commercial Mortgage Securities Trust 2015-C29 'Series 2015-C29 XA' FRN 15/5/2048	30,720	0.00	USD 15,000	Lamb Weston Holdings Inc '144A' 4.875% 15/5/2028	16,691	0.00
USD 1,480,000	JPMBB Commercial Mortgage Securities Trust 2015-C33 'Series 2015-C33 D1' '144A' FRN 15/12/2048	1,471,198	0.01	USD 750,000	LCM XIV LP '144A' FRN 20/7/2031	750,486	0.01
USD 1,198,000	JPMBB Commercial Mortgage Securities Trust 2016-C1 'Series 2016-C1 D1' '144A' FRN 15/3/2049	1,249,386	0.01	USD 685,781	LCM XXI LP '144A' FRN 20/4/2028	685,378	0.01
USD 887,395	JPMCC Commercial Mortgage Securities Trust 2017-JP5 'Series 2017-JP5 C' FRN 15/3/2050	938,434	0.01	USD 240,468	Lehman ABS Manufactured Housing Contract Trust 2002-A 'Series 2002-A C' 15/6/2033 (Zero Coupon)	221,172	0.00
USD 719,000	JPMCC Commercial Mortgage Securities Trust 2017-JP5 'Series 2017-JP5 D' '144A' FRN 15/3/2050	739,828	0.01	USD 320,355	Lehman ABS Mortgage Loan Trust 'Series 2007-1 2A1' '144A' FRN 25/6/2037	251,707	0.00
USD 4,150,000	JPMDB Commercial Mortgage Securities Trust 2016-C4 'Series 2016-C4 XC' '144A' FRN 15/12/2049	137,585	0.00	USD 92,709	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 'Series 2006-2A M2' '144A' FRN 25/9/2036	92,414	0.00
USD 506,000	JPMorgan Chase & Co FRN 1/2/2025 (Perpetual)	527,024	0.01	USD 1,400,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 'Series 2006-2A M3' '144A' FRN 25/9/2036	1,341,277	0.01
USD 2,095,000	JPMorgan Chase & Co FRN 4/2/2032	2,060,907	0.02	USD 401,218	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 'Series 2007-1A 1A' '144A' FRN 25/3/2037	393,007	0.00
USD 1,126,000	JPMorgan Chase & Co FRN 22/4/2051	1,182,589	0.01	USD 6,294,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 'Series 2007-3A M2' '144A' FRN 25/10/2037	5,471,304	0.05
USD 51,000	Kaiser Aluminum Corp '144A' 4.625% 1/3/2028	52,984	0.00	USD 1,479,192	Lehman XS Trust Series 2007-16N 'Series 2007-16N AF2' FRN 25/9/2047	1,569,581	0.01
USD 4,008,000	Kaiser Foundation Hospitals 2.81% 1/6/2041	4,152,012	0.04	USD 638,534	Lehman XS Trust Series 2007-20N 'Series 2007-20N A1' FRN 25/12/2037	667,566	0.01
USD 94,000	KAR Auction Services Inc '144A' 5.125% 1/6/2025	96,243	0.00	USD 2,000,000	Lendmark Funding Trust 2018-2 'Series 2018-2A C' '144A' 5.26% 20/4/2027	2,011,785	0.02
USD 2,391,000	Keurig Dr Pepper Inc 3.8% 1/5/2050	2,736,969	0.03	USD 854,000	Lennar Corp 4.125% 15/1/2022	858,881	0.01
USD 5,000,000	KeyCorp Student Loan Trust 2004-A 'Series 2004-A 2D' FRN 28/7/2042	4,688,418	0.04	USD 76,000	Level 3 Financing Inc '144A' 3.625% 15/1/2029	73,741	0.00
USD 5,776,789	KeyCorp Student Loan Trust 2005-A 'Series 2005-A 2C' FRN 27/12/2038	5,581,284	0.05	USD 130,000	Level 3 Financing Inc '144A' 4.625% 15/9/2027	134,102	0.00
USD 27,000	KFC Holding Co/Pizza Hut Holdings LLC '144A' 4.75% 1/6/2027	28,337	0.00	USD 145,000	Level 3 Financing Inc 5.25% 15/3/2026	149,578	0.00
USD 2,019,000	Kinder Morgan Inc 3.6% 15/2/2051	2,094,303	0.02	USD 800,000	Lexington County Health Services District Inc 5% 1/11/2041	931,948	0.01
EUR 514,000	Kraton Polymers LLC / Kraton Polymers Capital Corp 5.25% 15/5/2026	629,906	0.01	EUR 1,422,000	Liberty Mutual Group Inc FRN 23/5/2059	1,753,948	0.02
USD 1,001,000	Kroger Co/The 3.95% 15/1/2050	1,171,895	0.01	USD 534,000	Lions Gate Capital Holdings LLC '144A' 5.5% 15/4/2029	540,128	0.01
EUR 200,000	Kronos International Inc 3.75% 15/9/2025	241,689	0.00	USD 684,505	LoanCore 2018-CRE1 Issuer Ltd 'Series 2018-CRE1 A' '144A' FRN 15/5/2028	685,360	0.01
				USD 3,302,637	Loanpal Solar Loan 2021-1 Ltd 'Series 2021-1GS A' '144A' 2.29% 20/1/2048	3,380,040	0.03
				USD 10,744,358	Loanpal Solar Loan Ltd 'Series 2020-3GS A' '144A' 2.47% 20/12/2047	10,979,648	0.10

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USD 4,008,000	LogMeIn Inc '144A' 5.5% 1/9/2027	4,173,731	0.04	USD 1,005,000	Massachusetts Development Finance Agency 5% 1/7/2048	1,220,291	0.01
USD 3,066,399	Long Beach Mortgage Loan Trust 2006-5 'Series 2006-5 2A3' FRN 25/6/2036	1,942,385	0.02	USD 800,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	830,144	0.01
USD 806,776	Long Beach Mortgage Loan Trust 2006-6 'Series 2006-6 2A3' FRN 25/7/2036	428,352	0.00	USD 845,000	Massachusetts Housing Finance Agency 4.5% 1/12/2048	900,419	0.01
USD 6,631,251	Long Beach Mortgage Loan Trust 2006-7 'Series 2006-7 2A3' FRN 25/8/2036	3,624,921	0.03	USD 845,000	Massachusetts Housing Finance Agency 4.6% 1/12/2044	876,147	0.01
USD 4,770,000	Los Angeles Department of Water & Power Water System Revenue 5% 1/7/2043	4,955,243	0.05	USD 3,520,000	Massachusetts School Building Authority 2.866% 15/10/2031	3,814,008	0.04
USD 11,165,000	Lowe's Cos Inc 3% 15/10/2050	11,208,369	0.10	USD 2,545,000	Massachusetts School Building Authority 2.966% 15/10/2032	2,763,259	0.03
USD 57,000	Lowe's Cos Inc 5.125% 15/4/2050	78,282	0.00	USD 18,000	MasTec Inc '144A' 4.5% 15/8/2028	18,925	0.00
USD 405,279	LSTAR Commercial Mortgage Trust 2015-3 'Series 2015-3 AS' '144A' FRN 20/4/2048	419,814	0.00	USD 1,965,267	Mastr Asset Backed Securities Trust 2004-HE1 'Series 2004- HE1 M6' FRN 25/9/2034	1,989,316	0.02
USD 2,336,269	LSTAR Commercial Mortgage Trust 2017-5 'Series 2017-5 X' '144A' FRN 10/3/2050	64,024	0.00	USD 1,401,845	Mastr Asset Backed Securities Trust 2007-HE1 'Series 2007- HE1 A4' FRN 25/5/2037	1,276,332	0.01
USD 238,000	Lumen Technologies Inc '144A' 4% 15/2/2027	244,621	0.00	USD 417,488	MASTR Resecuritization Trust 2008-3 'Series 2008-3 A1' '144A' FRN 25/8/2037	257,781	0.00
USD 2,670,000	Lumen Technologies Inc '144A' 5.125% 15/12/2026	2,761,448	0.03	USD 395,454	Mastr Specialized Loan Trust 'Series 2006-3 A' '144A' FRN 25/6/2046	385,461	0.00
USD 2,635,000	Lumen Technologies Inc '144A' 5.375% 15/6/2029	2,697,581	0.02	USD 143,000	Matador Resources Co 5.875% 15/9/2026	144,038	0.00
USD 76,000	Lumen Technologies Inc 5.625% 1/4/2025	82,379	0.00	USD 1,745,000	Mauser Packaging Solutions Holding Co '144A' 5.5% 15/4/2024	1,766,714	0.02
USD 151,000	Lumen Technologies Inc 7.5% 1/4/2024	168,228	0.00	USD 410,000	McDonald's Corp 3.625% 1/9/2049	462,326	0.00
USD 4,508,000	LYB International Finance III LLC 3.625% 1/4/2051	4,931,050	0.05	USD 1,085,000	McLaren Health Care Corp 4.386% 15/5/2048	1,413,584	0.01
USD 4,250,000	LYB International Finance III LLC 4.2% 1/5/2050	5,012,641	0.05	USD 1,302,809	Merrill Lynch Alternative Note Asset Trust Series 2007- OAR2 'Series 2007-OAR2 A2' FRN 25/4/2037	1,254,542	0.01
USD 3,192,000	M/I Homes Inc 4.95% 1/2/2028	3,340,093	0.03	USD 5,173,564	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 'Series 2007-2 A2C' FRN 25/5/2037	3,133,672	0.03
USD 4,008,000	MAD Mortgage Trust 2017- 330M 'Series 2017-330M D' '144A' FRN 15/8/2034	4,098,733	0.04	USD 4,964,025	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 'Series 2007-H1 1A2' FRN 25/10/2037	4,806,414	0.04
USD 3,529,000	MAD Mortgage Trust 2017- 330M 'Series 2017-330M E' '144A' FRN 15/8/2034	3,423,853	0.03	USD 855,048	Merrill Lynch Mortgage Investors Trust Series 2006- RM3 'Series 2006-RM3 A2B' FRN 25/6/2037	248,442	0.00
USD 666,925	Madison Avenue Manufactured Housing Contract Trust 2002- A 'Series 2002-A B2' FRN 25/3/2032	670,913	0.01	USD 2,815,000	Metropolitan Washington Airports Authority Aviation Revenue 5% 1/10/2048	3,491,895	0.03
USD 600,000	Madison Park Funding XIII Ltd 'Series 2014-13A CR2' '144A' FRN 19/4/2030	599,161	0.01	USD 215,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc 4.5% 1/9/2026	234,654	0.00
USD 6,180,000	Madison Park Funding XVIII Ltd 'Series 2015-18A A1R' '144A' FRN 21/10/2030	6,183,637	0.06	USD 72,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc '144A' 4.625% 15/6/2025	77,501	0.00
USD 700,000	Madison Park Funding XXX Ltd 'Series 2018-30A E' '144A' FRN 15/4/2029	681,555	0.01	USD 6,026,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc 5.625% 1/5/2024	6,562,465	0.06
USD 250,000	Marble Point CLO XVII Ltd 'Series 2020-1A D' '144A' FRN 20/4/2033	251,670	0.00	USD 385,000	MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc 5.75% 1/2/2027	443,314	0.00
USD 777,000	Marriott International Inc/MD 4.625% 15/6/2030	895,328	0.01				
USD 1,966,000	Marriott Ownership Resorts Inc '144A' 6.125% 15/9/2025	2,071,938	0.02				
USD 174,000	Marriott Ownership Resorts Inc / ILG LLC 6.5% 15/9/2026	180,099	0.00				
USD 1,073,000	Martin Marietta Materials Inc 2.4% 15/7/2031	1,100,288	0.01				
USD 2,655,000	Massachusetts Development Finance Agency 5% 1/7/2044	3,198,996	0.03				
USD 990,000	Massachusetts Development Finance Agency 5% 1/7/2047	1,182,570	0.01				

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USD 109,000	MGM Resorts International 4.625% 1/9/2026	114,681	0.00	USD 362,592	Morgan Stanley Capital I 2017- HR2 'Series 2017-HR2 D' 2.73% 15/12/2050	326,895	0.00
USD 313,000	MGM Resorts International 5.5% 15/4/2027	340,474	0.00	USD 348,046	Morgan Stanley Capital I Trust 2007-TOP27 'Series 2007- T27 AJ' FRN 11/6/2042	355,006	0.00
USD 189,000	MGM Resorts International 5.75% 15/6/2025	207,191	0.00	USD 943,000	Morgan Stanley Capital I Trust 2014-150E 'Series 2014- 150E F' '144A' FRN 9/9/2032	912,018	0.01
USD 67,000	MGM Resorts International 6.75% 1/5/2025	71,115	0.00	USD 393,508	Morgan Stanley Capital I Trust 2015-MS1 'Series 2015-MS1 C' FRN 15/5/2048	401,958	0.00
USD 820,000	Michigan Finance Authority 5% 15/11/2028	998,678	0.01	USD 250,000	Morgan Stanley Capital I Trust 2015-MS1 'Series 2015-MS1 D' '144A' FRN 15/5/2048	228,873	0.00
USD 840,000	Michigan Finance Authority 5% 1/6/2039	951,262	0.01	USD 230,000	Morgan Stanley Capital I Trust 2017-CLS 'Series 2017-CLS E' '144A' FRN 15/11/2034	230,338	0.00
USD 670,000	Michigan Finance Authority 5% 15/11/2041	802,714	0.01	USD 5,229,000	Morgan Stanley Capital I Trust 2017-CLS 'Series 2017-CLS F' '144A' FRN 15/11/2034	5,237,603	0.05
USD 12,168,000	Microchip Technology Inc 4.25% 1/9/2025	12,832,072	0.12	USD 4,162,856	Morgan Stanley Capital I Trust 2017-H1 'Series 2017-H1 C' FRN 15/6/2050	4,451,568	0.04
USD 2,905,000	Microsoft Corp 2.525% 1/6/2050	2,914,920	0.03	USD 2,519,058	Morgan Stanley Capital I Trust 2017-H1 'Series 2017-H1 XD' '144A' FRN 15/6/2050	258,657	0.00
USD 1,876,000	Midwest Gaming Borrower LLC / Midwest Gaming Finance Corp '144A' 4.875% 1/5/2029	1,901,898	0.02	USD 365,563	Morgan Stanley Capital I Trust 2018-H3 'Series 2018-H3 C' FRN 15/7/2051	417,312	0.00
USD 490,000	Mondelez International Inc 2.625% 4/9/2050	468,781	0.00	USD 479,686	Morgan Stanley Capital I Trust 2018-H3 'Series 2018-H3 D' '144A' 3% 15/7/2051	460,827	0.00
USD 986,000	Morgan Stanley FRN 25/1/2052	987,010	0.01	USD 1,200,000	Morgan Stanley Capital I Trust 2018-L1 'Series 2018-L1 A3' 4.139% 15/10/2051	1,359,291	0.01
USD 3,123,416	Morgan Stanley ABS Capital I Inc Trust 2005-HE5 'Series 2005-HE5 M4' FRN 25/9/2035	3,104,147	0.03	USD 225,000	Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP A' '144A' FRN 11/7/2040	256,006	0.00
USD 522,173	Morgan Stanley ABS Capital I Inc Trust 2007-SEA1 'Series 2007-SEA1 2A1' '144A' FRN 25/2/2047	508,904	0.01	USD 2,754,000	Morgan Stanley Capital I Trust 2018-MP 'Series 2018-MP E' '144A' FRN 11/7/2040	2,559,994	0.02
USD 10,520,884	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 'Series 2014-C19 XD' '144A' FRN 15/12/2047	410,237	0.00	USD 690,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN A' '144A' FRN 15/7/2035	691,213	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	128,165	0.00	USD 1,213,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN B' '144A' FRN 15/7/2035	1,214,340	0.01
USD 3,349,202	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 'Series 2015-C21 XB' '144A' FRN 15/3/2048	35,924	0.00	USD 357,000	Morgan Stanley Capital I Trust 2018-SUN 'Series 2018-SUN F' '144A' FRN 15/7/2035	356,344	0.00
USD 428,938	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C23 'Series 2015-C23 D' '144A' FRN 15/7/2050	436,066	0.00	USD 868,089	Morgan Stanley Home Equity Loan Trust 2006-3 'Series 2006-3 A3' FRN 25/4/2036	713,716	0.01
USD 1,500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 'Series 2015-C24 B' FRN 15/5/2048	1,642,445	0.02	USD 1,841,100	Morgan Stanley Resecuritization Trust 2013- R7 'Series 2013-R7 1B' '144A' FRN 26/12/2046	1,817,013	0.02
USD 209,922	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 'Series 2015-C25 C' FRN 15/10/2048	226,210	0.00	USD 2,795,422	Mortgage Loan Resecuritization Trust 'Series 2009-RS1 A85' '144A' FRN 16/4/2036	2,600,410	0.02
USD 5,104,909	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 'Series 2015-C26 XD' '144A' FRN 15/10/2048	254,582	0.00	USD 2,155,076	Mosaic Solar Loan Trust 2018- 1 'Series 2018-1A A' '144A' 4.01% 22/6/2043	2,334,023	0.02
USD 268,957	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 'Series 2015-C26 D' '144A' 3.06% 15/10/2048	264,277	0.00	USD 5,254,706	Mosaic Solar Loan Trust 2018- 2-GS 'Series 2018-2GS A' '144A' 4.2% 22/2/2044	5,747,692	0.05
USD 629,765	Morgan Stanley Bank of America Merrill Lynch Trust 2017-C33 'Series 2017-C33 C' FRN 15/5/2050	660,321	0.01	USD 913,021	Mosaic Solar Loan Trust 2018- 2-GS 'Series 2018-2GS C' '144A' 5.97% 22/2/2044	975,625	0.01

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USD 6,748,801	Mosaic Solar Loan Trust 2019-1 'Series 2019-1A' '144A' 4.37% 21/12/2043	7,413,219	0.07	USD 75,000	Navient Corp 6.75% 15/6/2026	84,668	0.00
USD 710,215	Mosaic Solar Loan Trust 2020-1 'Series 2020-1A B' '144A' 3.1% 20/4/2046	749,856	0.01	USD 76,000	Navient Corp 7.25% 25/9/2023	83,421	0.00
USD 1,719,219	Mosaic Solar Loan Trust 2020-2 'Series 2020-2A B' '144A' 2.21% 20/8/2046	1,738,757	0.02	USD 2,882,000	Navient Private Education Loan Trust 2014-A 'Series 2014-AA B' '144A' 3.5% 15/8/2044	2,963,989	0.03
USD 2,270,141	Mosaic Solar Loan Trust 2021-1 'Series 2021-1A B' '144A' 2.05% 20/12/2046	2,281,278	0.02	USD 2,174,000	Navient Private Education Loan Trust 2015-A 'Series 2015-AA B' '144A' 3.5% 15/12/2044	2,324,936	0.02
USD 2,429,951	Mosaic Solar Loan Trust 2021-2 'Series 2021-2A B' '144A' 2.09% 22/4/2047	2,438,056	0.02	USD 2,110,000	Navient Private Education Loan Trust 2020-I 'Series 2020-IA B' '144A' 2.95% 15/4/2069	2,197,505	0.02
USD 539,805	Mosaic Solar Loans 2017-2 LLC 'Series 2017-2A A' '144A' 3.82% 22/6/2043	576,109	0.01	USD 1,200,000	Navient Private Education Refi Loan Trust 2020-A 'Series 2020-A B' '144A' 3.16% 15/11/2068	1,266,915	0.01
USD 2,494,000	Motorola Solutions Inc 2.75% 24/5/2031	2,575,783	0.02	USD 152,000	Netflix Inc 4.375% 15/11/2026	172,009	0.00
USD 664,000	Motorola Solutions Inc 5.5% 1/9/2044	876,943	0.01	USD 122,000	Netflix Inc 6.375% 15/5/2029	156,806	0.00
USD 500,000	MP CLO VII Ltd 'Series 2015-1A BRR' '144A' FRN 18/10/2028	495,296	0.00	USD 250,000	Neuberger Berman CLO XXIII Ltd 'Series 2016-23A BR' '144A' FRN 17/10/2027	250,055	0.00
USD 3,870,000	MP CLO VII Ltd 'Series 2015-1A CRR' '144A' FRN 18/10/2028	3,872,965	0.04	USD 6,773,000	Neuberger Berman Loan Advisers CLO 26 Ltd 'Series 2017-26A A' '144A' FRN 18/10/2030	6,776,925	0.06
USD 180,000	MPT Operating Partnership LP / MPT Finance Corp 4.625% 1/8/2029	192,563	0.00	USD 625,000	Neuberger Berman Loan Advisers CLO 37 Ltd 'Series 2020-37A ER' '144A' FRN 20/7/2031	627,871	0.01
USD 182,000	MPT Operating Partnership LP / MPT Finance Corp 5% 15/10/2027	193,493	0.00	USD 250,000	Neuberger Berman Loan Advisers CLO 39 Ltd 'Series 2020-39A E' '144A' FRN 20/1/2032	251,548	0.00
USD 65,000	MPT Operating Partnership LP / MPT Finance Corp 5.25% 1/8/2026	67,175	0.00	USD 6,500,696	New Century Home Equity Loan Trust Series 2005-B 'Series 2005-B M1' FRN 25/10/2035	6,460,011	0.06
USD 1,534,000	MSCG Trust 2018-SELF 'Series 2018-SELF E' '144A' FRN 15/10/2037	1,539,174	0.01	USD 2,654,970	New Century Home Equity Loan Trust Series 2005-C 'Series 2005-C M2' FRN 25/12/2035	2,479,692	0.02
USD 440,000	MSCG Trust 2018-SELF 'Series 2018-SELF F' '144A' FRN 15/10/2037	441,843	0.00	USD 639,000	New Home Co Inc/The '144A' 7.25% 15/10/2025	678,426	0.01
USD 455,689	Multi Security Asset Trust LP Commercial Mortgage-Backed Securities Pass-Through 'Series 2005-RR4A N' '144A' FRN 28/11/2035	323,052	0.00	USD 1,150,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	1,385,353	0.01
USD 1,798,593	NACC Reperforming Loan REMIC Trust 2004-R1 'Series 2004-R1 A1' '144A' 6.5% 25/3/2034	1,817,432	0.02	USD 3,525,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.05% 1/5/2027	3,910,617	0.04
USD 412,957	NACC Reperforming Loan REMIC Trust 2004-R1 'Series 2004-R1 A2' '144A' 7.5% 25/3/2034	427,984	0.00	USD 4,115,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.35% 1/11/2030	4,634,107	0.04
USD 1,620,000	Nationstar Home Equity Loan Trust 2007-B 'Series 2007-B M1' FRN 25/4/2037	1,542,202	0.01	USD 1,870,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.55% 1/5/2025	2,070,193	0.02
USD 255,000	Nationstar Mortgage Holdings Inc '144A' 6% 15/1/2027	269,025	0.00	USD 3,490,000	New York City Transitional Finance Authority Future Tax Secured Revenue 3.9% 1/8/2031	4,014,460	0.04
USD 683,906	Natixis Commercial Mortgage Securities Trust 2018-FL1 'Series 2018-FL1 A' '144A' FRN 15/6/2035	676,684	0.01	USD 1,515,000	New York City Water & Sewer System 5.44% 15/6/2043	2,248,502	0.02
USD 1,195,978	Natixis Commercial Mortgage Securities Trust 2018-FL1 'Series 2018-FL1 MCR1' '144A' FRN 15/6/2035	1,192,729	0.01	USD 435,000	New York City Water & Sewer System 5.75% 15/6/2041	660,715	0.01
USD 76,000	Navient Corp 6.75% 25/6/2025	85,014	0.00	USD 1,115,000	New York State Dormitory Authority 3.19% 15/2/2043	1,239,663	0.01
				USD 2,160,000	New York State Urban Development Corp 2.35% 15/3/2027	2,269,480	0.02

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USD 410,000	New York State Urban Development Corp 3.12% 15/3/2025	444,151	0.00	USD 2,341,247	Ocean Beach Spc 'Series 2020-11A' 4% 26/9/2022	2,352,557	0.02
USD 3,490,000	New York State Urban Development Corp 3.32% 15/3/2029	3,874,912	0.04	USD 1,020,000	Ocean Trails CLO VI 'Series 2016-6A BRR' '144A' FRN 15/7/2028	1,019,164	0.01
USD 590,000	New York Transportation Development Corp 5% 1/7/2046	660,393	0.01	USD 610,000	Ocean Trails CLO VI 'Series 2016-6A CRR' '144A' FRN 15/7/2028	610,491	0.01
USD 4,715,000	New York Transportation Development Corp 5.25% 1/1/2050	5,303,856	0.05	USD 460,000	OCF CLO 2014-5 Ltd 'Series 2014-5A A1R' '144A' FRN 26/4/2031	460,285	0.00
USD 1,224,000	Nexstar Media Inc '144A' 4.75% 1/11/2028	1,271,430	0.01	USD 1,100,000	OCF CLO 2014-7 Ltd 'Series 2014-7A A2RR' '144A' FRN 20/7/2029	1,100,952	0.01
USD 817,000	Nexstar Media Inc '144A' 5.625% 15/7/2027	868,430	0.01	USD 1,170,000	OCF CLO 2014-7 Ltd 'Series 2014-7A B2RR' '144A' 5.106% 20/7/2029	1,183,944	0.01
USD 20,000	NextEra Energy Operating Partners LP '144A' 4.5% 15/9/2027	21,630	0.00	USD 2,000,000	OCF CLO 2015-10 Ltd 'Series 2015-10A BR' '144A' FRN 26/10/2027	2,002,340	0.02
USD 5,800,000	NGPL PipeCo LLC '144A' 7.768% 15/12/2037	8,432,345	0.08	USD 1,210,000	OCF CLO 2015-10 Ltd 'Series 2015-10A DR' '144A' FRN 26/10/2027	1,213,360	0.01
USD 2,884,000	Nissan Motor Acceptance Corp '144A' 2.75% 9/3/2028	2,937,550	0.03	USD 1,130,000	OCF CLO 2015-10 Ltd 'Series 2015-10A E' '144A' FRN 26/10/2027	1,140,329	0.01
USD 253,898	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2001-R1A 'Series 2001-R1A A' '144A' FRN 19/2/2030	260,576	0.00	USD 2,330,000	OCF CLO 2015-9 Ltd 'Series 2015-9A BR' '144A' FRN 15/7/2027	2,333,054	0.02
USD 827,376	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2005-AP1 (Step-up coupon) 'Series 2005-AP1 2A4' 6.046% 25/2/2035	867,658	0.01	USD 301,000	OCF CLO 2015-9 Ltd 'Series 2015-9A E' '144A' FRN 15/7/2027	302,107	0.00
USD 475,373	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2006-AF1 (Step-up coupon) 'Series 2006-AF1 1A4' 7.134% 25/5/2036	151,540	0.00	USD 5,378,375	OCF CLO 2016-12 Ltd 'Series 2016-12A A1R' '144A' FRN 18/10/2028	5,381,071	0.05
USD 126,514	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2006-S5 'Series 2006-S5 A1' '144A' FRN 25/10/2036	152,399	0.00	USD 750,000	OCF CLO 2017-13 Ltd 'Series 2017-13A A2A' '144A' FRN 15/7/2030	750,038	0.01
USD 1,653,366	Nomura Asset Acceptance Corp Alternative Loan Trust Series 2007-2 'Series 2007-2 A4' FRN 25/6/2037	1,421,436	0.01	USD 920,000	OCF CLO 2017-13 Ltd 'Series 2017-13A D' '144A' FRN 15/7/2030	920,046	0.01
USD 2,895,000	Northern States Power Co/MN 2.9% 1/3/2050	3,027,888	0.03	USD 360,000	OCF CLO 2017-14 Ltd 'Series 2017-14A B' '144A' FRN 20/11/2030	359,950	0.00
USD 1,533,000	Northern States Power Co/MN 3.2% 1/4/2052	1,706,080	0.02	USD 250,000	OCF CLO 2020-18 Ltd 'Series 2020-18A AR' '144A' FRN 20/7/2032	250,609	0.00
USD 18,202	Northwest Airlines 2002-1 Class G-2 Pass Through Trust 6.264% 20/5/2023	18,158	0.00	USD 650,000	OCF CLO 2020-19 Ltd 'Series 2020-19A C' '144A' FRN 20/7/2031	650,032	0.01
USD 246,000	NRG Energy Inc '144A' 5.25% 15/6/2029	266,038	0.00	USD 525,000	OCF CLO 2020-19 Ltd 'Series 2020-19A D' '144A' FRN 20/7/2031	525,026	0.01
USD 227,000	NRG Energy Inc 5.75% 15/1/2028	243,418	0.00	USD 250,000	OCF CLO 2020-19 Ltd 'Series 2020-19A E' '144A' FRN 20/7/2031	250,012	0.00
USD 1,390,000	NVIDIA Corp 3.5% 1/4/2050	1,604,610	0.02	USD 250,000	Octagon Investment Partners 18-R Ltd 'Series 2018-18A A1A' '144A' FRN 16/4/2031	250,075	0.00
USD 1,329,727	Oaktree CLO 2015-1 Ltd 'Series 2015-1A A1R' '144A' FRN 20/10/2027	1,330,086	0.01	USD 250,000	Octagon Investment Partners 30 Ltd 'Series 2017-1A D' '144A' FRN 17/3/2030	250,832	0.00
USD 1,750,000	Oaktree CLO 2015-1 Ltd 'Series 2015-1A DR' '144A' FRN 20/10/2027	1,712,088	0.02	USD 1,433,000	OHA Loan Funding 2013-2 Ltd 'Series 2013-2A AR' '144A' FRN 23/5/2031	1,433,006	0.01
USD 553,989	Oakwood Mortgage Investors Inc (Defaulted) 'Series 2001-D A2' FRN 15/1/2019	334,199	0.00	USD 2,232,801	Olympic Tower 2017-OT Mortgage Trust 'Series 2017-OT E' '144A' FRN 10/5/2039	2,042,987	0.02
USD 460,686	Oakwood Mortgage Investors Inc 'Series 2001-D A4' FRN 15/9/2031	355,786	0.00				

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USD 28,148,566	Olympic Tower 2017-OT Mortgage Trust 'Series 2017-OT XA' '144A' FRN 10/5/2039	598,157	0.01	USD 546,929	Origen Manufactured Housing Contract Trust 2001-A 'Series 2001-A M1' FRN 15/3/2032	542,613	0.01
USD 321,000	Omnicom Group Inc 2.6% 1/8/2031	330,207	0.00	USD 2,960,000	Otis Worldwide Corp 3.362% 15/2/2050	3,236,855	0.03
USD 41,869,799	One Market Plaza Trust 2017-1MKT 'Series 2017-1MKT XCP' '144A' FRN 10/2/2032	28,890	0.00	USD 115,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 4.625% 15/3/2030	116,452	0.00
USD 6,584,000	Onemain Financial Insurance Trust 2018-1 'Series 2018-1A B' '144A' 3.61% 14/3/2029	6,715,576	0.06	USD 136,000	Outfront Media Capital LLC / Outfront Media Capital Corp '144A' 5% 15/8/2027	139,740	0.00
USD 4,500,000	Onemain Financial Insurance Trust 2018-1 'Series 2018-1A E' '144A' 5.52% 14/3/2029	4,627,307	0.04	USD 105,000	Owens-Brockway Glass Container Inc '144A' 5.875% 15/8/2023	111,562	0.00
USD 3,870,000	OneMain Financial Insurance Trust 2019-2 'Series 2019-2A D' '144A' 4.05% 14/10/2036	4,233,894	0.04	USD 1,931,000	Owl Rock Capital Corp 3.4% 15/7/2026	2,017,653	0.02
USD 1,270,000	OneMain Financial Insurance Trust 2020-2 'Series 2020-2A C' '144A' 2.76% 14/9/2035	1,323,963	0.01	USD 1,590,000	Owinit Mortgage Loan Trust Series 2006-2 (Step-up coupon) 'Series 2006-2 A2C' 6.5% 25/1/2037	1,592,530	0.01
USD 3,210,000	OneMain Financial Insurance Trust 2020-2 'Series 2020-2A D' '144A' 3.45% 14/9/2035	3,439,615	0.03	USD 290,000	OZLM Funding IV Ltd 'Series 2013-4A A2R' '144A' FRN 22/10/2030	290,271	0.00
USD 450,000	OneMain Financial Insurance Trust 2021-1 'Series 2021-1A C' '144A' 2.22% 16/6/2036	455,895	0.00	USD 300,000	OZLM VI Ltd 'Series 2014-6A A2AS' '144A' FRN 17/4/2031	299,530	0.00
USD 750,000	OneMain Financial Insurance Trust 2021-1 'Series 2021-1A D' '144A' 2.47% 16/6/2036	758,532	0.01	USD 3,200,000	OZLM VI Ltd 'Series 2014-6A SUB' '144A' FRN 17/4/2031	924,726	0.01
USD 2,000,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 'Series 2005-4 M3' FRN 25/11/2035	1,910,467	0.02	USD 500,000	OZLM VII Ltd 'Series 2014-7RA A2R' '144A' FRN 17/7/2029	500,039	0.00
USD 1,116,053	Option One Mortgage Loan Trust 2006-3 'Series 2006-3 1A1' FRN 25/2/2037	858,299	0.01	USD 1,185,000	OZLM VIII Ltd 'Series 2014-8A A2RR' '144A' FRN 17/10/2029	1,183,785	0.01
USD 1,950,000	Option One Mortgage Loan Trust 2007-CP1 'Series 2007-CP1 2A3' FRN 25/3/2037	1,619,399	0.02	USD 1,000,000	OZLM VIII Ltd 'Series 2014-8A BRR' '144A' FRN 17/10/2029	1,000,195	0.01
USD 5,857,331	Option One Mortgage Loan Trust 2007-FXD1 (Step-up coupon) 'Series 2007-FXD1 1A1' 5.866% 25/1/2037	5,920,837	0.05	USD 815,000	OZLM VIII Ltd 'Series 2014-8A CRR' '144A' FRN 17/10/2029	803,123	0.01
USD 6,169,342	Option One Mortgage Loan Trust 2007-FXD1 (Step-up coupon) 'Series 2007-FXD1 2A1' 5.866% 25/1/2037	6,247,857	0.06	USD 250,000	OZLM XII Ltd 'Series 2015-12A A2R' '144A' FRN 30/4/2027	250,025	0.00
USD 2,503,201	Option One Mortgage Loan Trust 2007-FXD2 (Step-up coupon) 'Series 2007-FXD2 1A1' 5.82% 25/3/2037	2,562,564	0.02	USD 2,000,000	OZLM XIX Ltd 'Series 2017-19A A1' '144A' FRN 22/11/2030	2,001,309	0.02
USD 8,270,000	Oracle Corp 3.6% 1/4/2050	8,671,283	0.08	USD 250,000	OZLM XX Ltd 'Series 2018-20A A2' '144A' FRN 20/4/2031	249,585	0.00
USD 8,165,000	Oracle Corp 3.95% 25/3/2051	9,101,725	0.08	USD 825,000	Pacific Gas and Electric Co 2.1% 1/8/2027	798,657	0.01
USD 2,461,747	Oregon School Boards Association 4.759% 30/6/2028	2,805,383	0.03	USD 190,000	Pacific Gas and Electric Co 4.2% 1/6/2041	186,690	0.00
USD 1,910,000	Oregon School Boards Association 5.55% 30/6/2028	2,301,808	0.02	USD 1,637,500	Pacific Gas and Electric Co 4.5% 1/7/2040	1,659,041	0.02
USD 3,410,000	Oregon School Boards Association 5.68% 30/6/2028	4,195,886	0.04	USD 1,100,000	Pacific Gas and Electric Co 4.6% 15/6/2043	1,125,509	0.01
EUR 1,512,000	Organon & Co / Organon Foreign Debt Co-Issuer BV 2.875% 30/4/2028	1,827,914	0.02	USD 794,000	Pacific Gas and Electric Co 4.95% 1/7/2050	840,570	0.01
USD 850,000	Organon & Co / Organon Foreign Debt Co-Issuer BV '144A' 4.125% 30/4/2028	874,437	0.01	USD 580,000	Palmer Square CLO 2014-1 Ltd 'Series 2014-1A A1R2' '144A' FRN 17/1/2031	580,164	0.01
				USD 1,840,000	Palmer Square CLO 2018-1 Ltd 'Series 2018-1A A1' '144A' FRN 18/4/2031	1,840,004	0.02
				USD 500,000	Palmer Square CLO 2018-2 Ltd 'Series 2018-2A A2' '144A' FRN 16/7/2031	500,496	0.00
				USD 3,502,000	Palmer Square CLO 2018-3 Ltd 'Series 2018-3A A2' '144A' FRN 15/8/2026	3,501,931	0.03
				USD 300,000	Palmer Square CLO 2018-3 Ltd 'Series 2018-3A D' '144A' FRN 15/8/2026	300,726	0.00
				USD 1,530,000	Palmer Square Loan Funding 2018-4 Ltd 'Series 2018-4A B' '144A' FRN 15/11/2026	1,533,337	0.01

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USD 1,300,000	Palmer Square Loan Funding 2018-4 Ltd 'Series 2018-4A C' '144A' FRN 15/11/2026	1,302,768	0.01	USD 219,504	Prime Mortgage Trust 2006-DR1 'Series 2006-DR1 2A1' '144A' 5.5% 25/5/2035	202,923	0.00
USD 390,000	Palmer Square Loan Funding 2018-4 Ltd 'Series 2018-4A E' '144A' FRN 15/11/2026	391,237	0.00	USD 768,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 3.375% 31/8/2027	740,160	0.01
USD 350,000	Palmer Square Loan Funding 2018-5 Ltd 'Series 2018-5A D' '144A' FRN 20/1/2027	350,547	0.00	USD 200,000	Prime Security Services Borrower LLC / Prime Finance Inc '144A' 6.25% 15/1/2028*	207,529	0.00
USD 1,350,000	Park Avenue Institutional Advisers CLO Ltd 2016-1 'Series 2016-1A DR' '144A' FRN 23/8/2031	1,317,319	0.01	USD 4,134,436	PRPM 2020-4 LLC (Step-up coupon) 'Series 2020-4 A1' '144A' 2.951% 25/10/2025	4,158,831	0.04
USD 2,627,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer '144A' 4.875% 15/5/2029	2,696,064	0.02	USD 8,266,796	PRPM 2020-5 LLC (Step-up coupon) 'Series 2020-5 A1' '144A' 3.104% 25/11/2025	8,333,204	0.08
USD 56,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer '144A' 5.875% 1/10/2028	59,710	0.00	USD 1,375,000	PTC Inc '144A' 3.625% 15/2/2025	1,407,869	0.01
USD 52,000	Park Intermediate Holdings LLC / PK Domestic Property LLC / PK Finance Co-Issuer '144A' 7.5% 1/6/2025	55,835	0.00	USD 194,000	PulteGroup Inc 5% 15/1/2027	226,052	0.00
USD 1,050,000	Party City Holdings Inc '144A' 8.75% 15/2/2026	1,093,312	0.01	USD 721,000	PulteGroup Inc 5.5% 1/3/2026	841,587	0.01
USD 78,000	PDC Energy Inc 5.75% 15/5/2026	80,837	0.00	USD 2,830,000	QUALCOMM Inc 3.25% 20/5/2050	3,124,139	0.03
USD 4,618,000	Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In '144A' 8.5% 15/11/2027	4,923,943	0.05	USD 3,722,000	Quicken Loans LLC / Quicken Loans Co-Issuer Inc '144A' 3.625% 1/3/2029	3,797,147	0.03
USD 2,355,000	Pennsylvania Turnpike Commission 5% 1/12/2048	2,897,451	0.03	USD 1,795,000	Quicken Loans LLC / Quicken Loans Co-Issuer Inc '144A' 3.875% 1/3/2031	1,839,314	0.02
USD 52,000	PennyMac Financial Services Inc '144A' 5.375% 15/10/2025	53,755	0.00	USD 626,000	Radiate Holdco LLC / Radiate Finance Inc '144A' 4.5% 15/9/2026	644,010	0.01
USD 1,300,000	Periana Holdings LLC/DE 5.95% 19/4/2026	1,415,755	0.01	USD 752,496	RALI Series 2007-QH9 Trust 'Series 2007-QH9 A1' FRN 25/11/2037	721,507	0.01
USD 1,250,000	PetSmart Inc / PetSmart Finance Corp '144A' 4.75% 15/2/2028	1,298,438	0.01	USD 1,102,605	RAMP Series 2004-RS7 Trust 'Series 2004-RS7 A2A' FRN 25/7/2034	977,670	0.01
USD 825,000	PetSmart Inc / PetSmart Finance Corp '144A' 7.75% 15/2/2029	904,406	0.01	USD 2,713,465	RASC Series 2006-EMX9 Trust 'Series 2006-EMX9 1A4' FRN 25/11/2036	2,348,145	0.02
USD 2,950,000	Pfizer Inc 2.7% 28/5/2050	3,010,623	0.03	USD 675,000	Rattler Midstream LP '144A' 5.625% 15/7/2025	706,394	0.01
USD 1,525,000	PG&E Corp 5% 1/7/2028*	1,515,614	0.01	USD 301,000	Realogy Group LLC / Realogy Co-Issuer Corp '144A' 9.375% 1/4/2027	332,229	0.00
USD 500,000	Pikes Peak CLO 1 'Series 2018-1A A' '144A' FRN 2 4/7/2031	500,157	0.00	USD 400,000	Regata XII Funding Ltd 'Series 2019-1A E' '144A' FRN 15/10/2032	402,196	0.00
USD 375,000	Pikes Peak CLO 4 'Series 2019-4A DR' '144A' FRN 15/7/2034	376,881	0.00	USD 1,000,000	Regatta IX Funding Ltd 'Series 2017-1A B' '144A' FRN 17/4/2030	1,000,628	0.01
USD 500,000	Pikes Peak CLO 6 'Series 2020-6A ER2' '144A' FRN 18/5/2034	502,955	0.00	USD 802,000	Renewable Energy Group Inc '144A' 5.875% 1/6/2028	831,193	0.01
USD 111,000	Pilgrim's Pride Corp '144A' 5.875% 30/9/2027	118,665	0.00	USD 94,720	Reperforming Loan REMIC Trust 2005-R3 'Series 2005-R3 AF' '144A' FRN 25/9/2035	84,178	0.00
USD 4,025,000	Plitney Bowes Inc '144A' 6.875% 15/3/2027*	4,292,522	0.04	USD 1,115,805	Residential Asset Securitization Trust 2005-A5 'Series 2005-A5 A5' FRN 25/5/2035	806,509	0.01
USD 2,325,000	Plitney Bowes Inc '144A' 7.25% 15/3/2029	2,491,179	0.02	USD 2,897,186	RFMSI Series 2006-SA2 Trust 'Series 2006-SA2 2A1' FRN 25/8/2036	2,360,661	0.02
USD 2,255,000	Port Authority of New York & New Jersey 4.458% 1/10/2062	3,125,407	0.03	USD 227,000	RHP Hotel Properties LP / RHP Finance Corp 4.75% 15/10/2027	235,229	0.00
USD 247,000	Post Holdings Inc '144A' 4.625% 15/4/2030	252,175	0.00	USD 265,000	Rocket Mortgage LLC '144A' 5.25% 15/1/2028	279,323	0.00
USD 115,000	Post Holdings Inc '144A' 5.5% 15/12/2029	123,198	0.00				
USD 3,005,000	PPL Electric Utilities Corp 3% 1/10/2049	3,180,866	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 10,872,992 Rockford Tower CLO 2017-3 Ltd 'Series 2017-3A' '144A' FRN 20/10/2030	10,879,337	0.10	USD 5,106,917 Seasoned Credit Risk Transfer Trust Series 2017-3 'Series 2017-3 BIO' '144A' FRN 25/7/2056	692,439	0.01
USD 3,015,000 Rockford Tower CLO 2017-3 Ltd 'Series 2017-3A E' '144A' FRN 20/10/2030	2,939,894	0.03	USD 496,268 Seasoned Credit Risk Transfer Trust Series 2018-1 'Series 2018-1 BX' FRN 25/5/2057	315,826	0.00
USD 1,000,000 Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A A' '144A' FRN 20/5/2031	1,000,639	0.01	USD 2,192,000 SeaWorld Parks & Entertainment Inc '144A' 8.75% 1/5/2025	2,372,533	0.02
USD 1,250,000 Rockford Tower CLO 2018-1 Ltd 'Series 2018-1A B' '144A' FRN 20/5/2031	1,251,214	0.01	USD 170,000 Securitized Asset Backed Receivables LLC Trust 2006- OP1 'Series 2006-OP1 M6' FRN 25/10/2035	158,233	0.00
USD 341,000 Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A A' '144A' FRN 20/10/2031	341,285	0.00	USD 149,990 Security National Mortgage Loan Trust 2007-1 'Series 2007-1A 2A' '144A' FRN 25/4/2037	150,062	0.00
USD 813,000 Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A B' '144A' FRN 20/10/2031	813,813	0.01	USD 7,832,000 Select Medical Corp '144A' 6.25% 15/8/2026	8,303,095	0.08
USD 560,000 Rockford Tower CLO 2018-2 Ltd 'Series 2018-2A E' '144A' FRN 20/10/2031	541,123	0.01	USD 250,000 Seneca Park CLO Ltd 2014-1 'Series 2014-1A SUB' '144A' FRN 17/7/2026	1,550	0.00
USD 57,000 Rockies Express Pipeline LLC '144A' 4.95% 15/7/2029	59,389	0.00	USD 22,000 Service Properties Trust 4.35% 1/10/2024	22,196	0.00
USD 625,000 Romark CLO III Ltd 'Series 2019-3A C' '144A' FRN 15/7/2032	628,592	0.01	USD 4,904,000 Service Properties Trust 4.5% 15/6/2023	5,021,230	0.05
USD 915,000 Royal Oak Hospital Finance Authority 5% 1/9/2039	1,015,874	0.01	USD 2,256,000 Service Properties Trust 5% 15/8/2022	2,278,560	0.02
USD 960,000 RR 1 LLC 'Series 2017-1A A1AB' '144A' FRN 15/7/2035	961,328	0.01	USD 395,000 Service Properties Trust 5.5% 15/12/2027	424,497	0.00
USD 1,850,000 RR 3 Ltd 'Series 2018-3A A1R2' '144A' FRN 15/1/2030	1,849,482	0.02	USD 820,000 Service Properties Trust 7.5% 15/9/2025	925,951	0.01
USD 2,000,000 RR 4 Ltd 'Series 2018-4A A2' '144A' FRN 15/4/2030	1,997,111	0.02	USD 5,283,180 Sesac Finance LLC 'Series 2019-1 A2' '144A' 5.216% 25/7/2049	5,683,879	0.05
USD 2,550,000 Rutgers The State University of New Jersey 3.27% 1/5/2043	2,793,270	0.03	USD 1,304,541 SG Mortgage Securities Trust 2006-FRE2 'Series 2006- FRE2 A2C' FRN 25/7/2036	400,155	0.00
USD 835,000 RWJ Barnabas Health Inc 3.477% 1/7/2049	951,316	0.01	USD 3,103,015 Shackleton 2013-III CLO Ltd 'Series 2013-3A AR' '144A' FRN 15/7/2030	3,100,019	0.03
USD 772,000 Sabre GLBL Inc '144A' 7.375% 1/9/2025	817,471	0.01	USD 690,000 Signal Peak CLO 4 Ltd 'Series 2017-4A A' '144A' FRN 26/10/2029	690,566	0.01
USD 1,882,000 Sabre GLBL Inc '144A' 9.25% 15/4/2025	2,164,300	0.02	EUR 630,000 Silgan Holdings Inc 2.25% 1/6/2028	753,098	0.01
USD 88,229 SACO I Trust 2006-9 'Series 2006-9 A1' FRN 25/8/2036	88,027	0.00	EUR 1,400,000 Silgan Holdings Inc 3.25% 15/3/2025	1,678,401	0.02
USD 3,599,000 salesforce.com Inc 2.9% 15/7/2051	3,736,123	0.03	USD 3,750,000 Silver Creek CLO Ltd 'Series 2014-1A AR' '144A' FRN 20/7/2030	3,751,306	0.03
USD 1,986,000 salesforce.com Inc 3.05% 15/7/2061	2,083,951	0.02	USD 750,000 Silver Creek CLO Ltd 'Series 2014-1A DR' '144A' FRN 20/7/2030	752,591	0.01
USD 57,000 Sally Holdings LLC / Sally Capital Inc 5.625% 1/12/2025	58,890	0.00	USD 762,000 Sirius XM Radio Inc '144A' 3.125% 1/9/2026	775,335	0.01
USD 2,570,000 San Diego Gas & Electric Co 2.95% 15/8/2051	2,599,875	0.02	USD 86,000 Sirius XM Radio Inc '144A' 4.125% 1/7/2030	88,044	0.00
USD 1,265,000 San Jose Redevelopment Agency Successor Agency 3.176% 1/8/2026	1,402,910	0.01	USD 622,000 Sirius XM Radio Inc '144A' 5% 1/8/2027	652,783	0.01
USD 3,404,000 Sasol Financing USA LLC 4.375% 18/9/2026	3,531,650	0.03	USD 1,079,000 Sirius XM Radio Inc '144A' 5.5% 1/7/2029	1,181,505	0.01
USD 3,529,000 Sasol Financing USA LLC 5.5% 18/3/2031	3,718,684	0.03	USD 151,000 Six Flags Entertainment Corp '144A' 4.875% 31/7/2024	153,408	0.00
USD 1,578,000 Sasol Financing USA LLC 5.875% 27/3/2024	1,686,768	0.02	USD 21,000 Six Flags Theme Parks Inc '144A' 7% 1/7/2025	22,473	0.00
USD 759,000 Sasol Financing USA LLC 6.5% 27/9/2028	856,721	0.01			
USD 706,000 Scientific Games International Inc '144A' 5% 15/10/2025	726,298	0.01			
USD 3,697,541 Seasoned Credit Risk Transfer Trust Series 2017-3 'Series 2017-3 B' '144A' 25/7/2056 (Zero Coupon)	1,297,827	0.01			

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USD 9,721,862	SLM Private Credit Student Loan Trust 2005-A 'Series 2005-A A4' FRN 15/12/2038	9,579,186	0.09	USD 1,441,000	Southern California Edison Co 2.5% 1/6/2031	1,458,505	0.01
USD 12,670,169	SLM Private Credit Student Loan Trust 2005-B 'Series 2005-B A4' FRN 15/6/2039	12,447,184	0.11	USD 1,681,000	Southern California Edison Co 3.65% 1/6/2051	1,725,336	0.02
USD 1,425,554	SLM Private Credit Student Loan Trust 2005-B 'Series 2005-B B' FRN 15/6/2039	1,420,256	0.01	USD 545,000	Spartanburg County School District No 7 5% 1/3/2048	682,487	0.01
USD 8,403,422	SLM Private Credit Student Loan Trust 2006-A 'Series 2006-A A5' FRN 15/6/2039	8,249,100	0.08	USD 62,000	Specialty Building Products Holdings LLC / SBP Finance Corp '144A' 6.375% 30/9/2026	65,255	0.00
USD 8,947,528	SLM Private Credit Student Loan Trust 2006-B 'Series 2006-B A5' FRN 15/12/2039	8,788,320	0.08	USD 430,000	Springleaf Funding Trust 2015-B 'Series 2015-BA D' '144A' 6.5% 15/5/2028	434,014	0.00
USD 4,545,725	SLM Private Credit Student Loan Trust 2007-A 'Series 2007-A A4A' FRN 16/12/2041	4,446,318	0.04	USD 1,134,290	Springleaf Funding Trust 2017-A 'Series 2017-AA A' '144A' 2.68% 15/7/2030	1,136,261	0.01
USD 7,843,000	SLM Private Education Loan Trust 2010-C 'Series 2010-C A5' '144A' FRN 15/10/2041	8,762,809	0.08	USD 5,423,000	Sprint Corp 7.125% 15/6/2024	6,242,144	0.06
USD 4,150,849	SLM Private Education Loan Trust 2014-A 'Series 2014-A B' '144A' 3.5% 15/11/2044	4,155,646	0.04	USD 3,216,000	Sprint Corp 7.25% 15/9/2021	3,227,095	0.03
USD 2,167,000	SM Energy Co '144A' 10% 15/1/2025	2,411,318	0.02	USD 2,135,000	Sprint Corp 7.625% 15/2/2025	2,530,626	0.02
USD 5,118,000	SMB Private Education Loan Trust 'Series 2020-B B' '144A' 2.76% 15/7/2053	5,220,523	0.05	USD 55,000	Sprint Corp 7.625% 1/3/2026	67,771	0.00
USD 6,689,000	SMB Private Education Loan Trust 2015-B 'Series 2015-B B' '144A' 3.5% 17/12/2040	6,932,887	0.06	USD 3,893,000	Sprint Corp 7.875% 15/9/2023	4,412,910	0.04
USD 1,910,000	SMB Private Education Loan Trust 2015-C 'Series 2015-C B' '144A' 3.5% 15/9/2043	2,004,336	0.02	USD 860,000	SRS Distribution Inc '144A' 4.625% 1/7/2028	883,684	0.01
USD 1,800,000	SMB Private Education Loan Trust 2020-A 'Series 2020-A B' '144A' 3% 15/8/2045	1,869,161	0.02	EUR 534,000	Standard Industries Inc/NJ 2.25% 21/11/2026	619,525	0.01
USD 3,410,000	SMB Private Education Loan Trust 2020-PT-A 'Series 2020-PTA B' '144A' 2.5% 15/9/2054	3,530,807	0.03	USD 66,000	Standard Industries Inc/NJ '144A' 4.375% 15/7/2030	67,759	0.00
USD 1,290,000	SMB Private Education Loan Trust 2020-PT-A 'Series 2020-PTA C' '144A' 3.2% 15/9/2054	1,393,561	0.01	USD 510,000	Standard Industries Inc/NJ '144A' 4.75% 15/1/2028	530,288	0.01
USD 3,600,000	SMB Private Education Loan Trust 2020-PTB 'Series 2020-PTB B' '144A' 2.5% 15/9/2054	3,710,976	0.03	USD 131,000	Standard Industries Inc/NJ '144A' 5% 15/2/2027	135,968	0.00
USD 2,350,000	SMB Private Education Loan Trust 2021-A 'Series 2021-A B' '144A' 2.31% 15/1/2053	2,378,557	0.02	USD 2,605,000	Staples Inc '144A' 7.5% 15/4/2026	2,633,981	0.02
USD 6,840,000	SMB Private Education Loan Trust 2021-A 'Series 2021-A C' '144A' 2.99% 15/1/2053	6,951,712	0.06	USD 460,000	Staples Inc '144A' 10.75% 15/4/2027	449,172	0.00
USD 3,100,000	SMB Private Education Loan Trust 2021-A 'Series 2021-A D1' '144A' 3.86% 15/1/2053	3,110,231	0.03	USD 2,285,000	State of California 7.3% 1/10/2039	3,714,645	0.03
USD 1,690,000	SMB Private Education Loan Trust 2021-A 'Series 2021-A D2' '144A' 3.86% 15/1/2053	1,715,185	0.02	USD 630,000	State of California 7.35% 1/11/2039	1,030,510	0.01
USD 33,615	Soundview Home Loan Trust 2004-WMC1 'Series 2004-WMC1 M2' FRN 25/1/2035	32,673	0.00	USD 580,000	State of California 7.5% 1/4/2034	918,636	0.01
USD 228,000	South Carolina Public Service Authority 2.388% 1/12/2023	236,990	0.00	USD 1,300,000	State of California 7.55% 1/4/2039	2,245,692	0.02
USD 1,620,000	South Carolina Public Service Authority 3.722% 1/12/2023	1,728,313	0.02	USD 760,000	State of Connecticut 3.31% 15/1/2026	841,027	0.01
USD 2,934,000	South Carolina Public Service Authority 6.454% 1/1/2050	4,820,122	0.04	USD 4,225,000	State of Minnesota 5% 1/8/2036	5,391,058	0.05
				USD 3,080,000	State of New York 2.8% 15/2/2032	3,328,248	0.03
				USD 2,420,000	State of Oregon 5.892% 1/6/2027	2,934,323	0.03
				USD 3,853,000	Steel Dynamics Inc 3.25% 15/10/2050	3,933,977	0.04
				USD 330,000	Steele Creek Clo 2017-1 Ltd 'Series 2017-1A A' '144A' FRN 15/10/2030	330,188	0.00
				USD 93,000	Stericycle Inc '144A' 5.375% 15/7/2024	95,457	0.00
				USD 975,067	Structured Adjustable Rate Mortgage Loan Trust 'Series 2006-3 4A' FRN 25/4/2036	693,947	0.01
				USD 1,252,984	Structured Asset Mortgage Investments II Trust 2006-AR2 'Series 2006-AR2 A1' FRN 25/2/2036	1,180,792	0.01
				USD 377,527	Structured Asset Mortgage Investments II Trust 2006-AR5 'Series 2006-AR5 2A1' FRN 25/5/2046	339,636	0.00

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USD 4,481,214	Structured Asset Securities Corp Mortgage Loan Trust Series 2006-RF3 'Series 2006-RF3 1A2' '144A' 6% 25/10/2036	2,963,421	0.03	USD 335,000	Tennessee Housing Development Agency 3.85% 1/7/2043	360,025	0.00
USD 2,592,062	Structured Asset Securities Corp Mortgage Loan Trust Series 2006-RF4 'Series 2006-RF4 2A1' '144A' 6% 25/10/2036	1,973,076	0.02	USD 265,000	Tennessee Housing Development Agency 3.95% 1/1/2049	284,493	0.00
USD 500,000	Summer BC Bidco B LLC '144A' 5.5% 31/10/2026	507,500	0.01	USD 1,700,000	Texas A&M University 2.836% 15/5/2027	1,855,626	0.02
USD 21,000	Summit Materials LLC / Summit Materials Finance Corp '144A' 5.25% 15/1/2029	22,238	0.00	USD 525,000	Texas Municipal Gas Acquisition and Supply Corp I 6.25% 15/12/2026	615,959	0.01
USD 760,000	Sumter Landing Community Development District 4.172% 1/10/2047	881,505	0.01	USD 569,000	Thermo Fisher Scientific Inc 2% 15/10/2031	570,054	0.01
USD 142,000	Sunoco LP / Sunoco Finance Corp 5.5% 15/2/2026	145,912	0.00	USD 1,126,994	Thornburg Mortgage Securities Trust 2006-3 'Series 2006-3 A1' FRN 25/6/2046	937,014	0.01
USD 1,210,000	Sunoco LP / Sunoco Finance Corp 5.875% 15/3/2028	1,280,050	0.01	USD 108,950	Thornburg Mortgage Securities Trust 2007-3 'Series 2007-3 4A1' FRN 25/6/2047	104,267	0.00
USD 157,000	Sunoco LP / Sunoco Finance Corp 6% 15/4/2027	164,551	0.00	USD 263,000	Tiaa CIO III Ltd 'Series 2017-2A A' '144A' FRN 16/1/2031	263,077	0.00
USD 5,467,000	Sutter Health 3.695% 15/8/2028	6,171,223	0.06	USD 750,000	Tiaa CIO III Ltd 'Series 2017-2A B' '144A' FRN 16/1/2031	750,441	0.01
USD 2,408,000	Talen Energy Supply LLC 6.5% 1/6/2025	1,008,350	0.01	USD 2,750,000	TICP CLO IX Ltd 'Series 2017- 9A A' '144A' FRN 20/1/2031	2,751,588	0.03
USD 4,131,000	Talen Energy Supply LLC '144A' 7.25% 15/5/2027	3,600,456	0.03	USD 500,000	TICP CLO V 2016-1 Ltd 'Series 2016-5A ER' '144A' FRN 17/7/2031	487,834	0.00
USD 102,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5% 15/1/2028	107,323	0.00	USD 500,000	TICP CLO XI Ltd 'Series 2018- 11A A' '144A' FRN 20/10/2031	500,851	0.00
USD 68,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.375% 1/2/2027	70,391	0.00	USD 2,612,000	TK Elevator US Newco Inc '144A' 5.25% 15/7/2027	2,755,660	0.03
USD 285,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.5% 1/3/2030	314,666	0.00	USD 7,798,000	T-Mobile USA Inc 3.3% 15/2/2051	7,879,879	0.07
USD 1,836,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 5.875% 15/4/2026	1,923,210	0.02	USD 5,875,000	T-Mobile USA Inc '144A' 3.4% 15/10/2052	6,014,707	0.06
USD 102,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 6.5% 15/7/2027	110,580	0.00	USD 598,000	T-Mobile USA Inc 4.5% 15/4/2050	723,227	0.01
USD 102,000	Targa Resources Partners LP / Targa Resources Partners Finance Corp 6.875% 15/1/2029	114,846	0.00	USD 56,000	T-Mobile USA Inc 4.75% 1/2/2028	59,779	0.00
USD 1,979,000	Taylor Morrison Communities Inc '144A' 5.875% 15/6/2027	2,244,127	0.02	USD 3,420,000	Tobacco Settlement Financing Corp/VA 6.706% 1/6/2046	3,620,993	0.03
USD 2,975,000	TEGNA Inc 4.625% 15/3/2028	3,086,563	0.03	USD 147,000	Travel + Leisure Co '144A' 6.625% 31/7/2026	165,581	0.00
USD 143,000	TEGNA Inc 5% 15/9/2029	150,915	0.00	USD 14,000	TreeHouse Foods Inc 4% 1/9/2028	13,492	0.00
USD 9,212,000	Tenet Healthcare Corp '144A' 4.25% 1/6/2029	9,416,599	0.09	USD 351,000	TRESTLES CLO II Ltd 'Series 2018-2A A2' '144A' FRN 25/7/2031	350,811	0.00
USD 248,000	Tenet Healthcare Corp 4.625% 15/7/2024	251,720	0.00	USD 390,000	TRESTLES CLO II Ltd 'Series 2018-2A D' '144A' FRN 25/7/2031	384,745	0.00
USD 62,000	Tenet Healthcare Corp '144A' 4.625% 1/9/2024	63,736	0.00	USD 3,195,000	Tri Pointe Homes Inc 5.25% 1/6/2027	3,496,784	0.03
USD 310,000	Tenet Healthcare Corp '144A' 4.625% 15/6/2028	322,019	0.00	USD 167,000	Tri Pointe Homes Inc 5.7% 15/6/2028	184,919	0.00
USD 485,000	Tenet Healthcare Corp '144A' 4.875% 1/1/2026	503,253	0.00	USD 11,930,000	Triaxx Prime CDO 2006-1 Ltd 'Series 2006-1A A2' '144A' FRN 3/3/2039	190,820	0.00
USD 196,000	Tenet Healthcare Corp '144A' 5.125% 1/11/2027	206,617	0.00	USD 850,000	Tricon American Homes 2018- SFR1 Trust 'Series 2018- SFR1 E' '144A' 4.564% 17/5/2037	903,637	0.01
USD 347,000	Tenet Healthcare Corp '144A' 6.25% 1/2/2027	362,181	0.00	USD 580,000	Tricon American Homes 2018- SFR1 Trust 'Series 2018- SFR1 F' '144A' 4.96% 17/5/2037	614,031	0.01
USD 26,000	Tenet Healthcare Corp '144A' 7.5% 1/4/2025	27,885	0.00	USD 1,910,000	Tri-County Metropolitan Transportation District of Oregon 5% 1/9/2043	2,345,509	0.02

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USD 950,000	TRINITAS CLO IV Ltd 'Series 2016-4A A2L2' '144A' FRN 18/10/2031	952,930	0.01	USD 39,031,800	United States Treasury Note/ Bond 1.625% 15/8/2029*	40,501,591	0.37
USD 590,000	Trinitas CLO XIV Ltd 'Series 2020-14A B' '144A' FRN 25/1/2034	591,983	0.01	USD 46,958,500	United States Treasury Note/ Bond 1.625% 15/5/2031	48,554,356	0.44
USD 625,000	Trinitas CLO XIV Ltd 'Series 2020-14A C' '144A' FRN 25/1/2034	629,117	0.01	USD 8,589,500	United States Treasury Note/ Bond 1.625% 15/11/2050*	8,060,038	0.07
USD 92,665	UAL 2007-1 Pass Through Trust 6.636% 2/7/2022	96,610	0.00	USD 43,511,000	United States Treasury Note/ Bond 1.75% 15/11/2029*	45,584,571	0.42
USD 840,000	UBS Commercial Mortgage Trust 2018-C11 'Series 2018-C11 C' FRN 15/6/2051	896,528	0.01	USD 50,904,900	United States Treasury Note/ Bond 1.875% 15/2/2041*	51,569,050	0.47
USD 691,000	UBS Commercial Mortgage Trust 2018-C12 'Series 2018-C12 B' FRN 15/8/2051	791,157	0.01	USD 7,385,700	United States Treasury Note/ Bond 1.875% 15/2/2051	7,351,080	0.07
USD 290,000	UBS-Barclays Commercial Mortgage Trust 2012-C3 'Series 2012-C3 D' '144A' FRN 10/8/2049	296,452	0.00	USD 10,043,200	United States Treasury Note/ Bond 2.25% 15/8/2049*	10,835,671	0.10
EUR 1,737,000	UGI International LLC 3.25% 1/11/2025	2,113,655	0.02	USD 31,898,500	United States Treasury Note/ Bond 2.375% 15/5/2029*	34,869,048	0.32
USD 17,000	Under Armour Inc 3.25% 15/6/2026	17,725	0.00	USD 14,761,300	United States Treasury Note/ Bond 2.375% 15/11/2049*	16,359,672	0.15
USD 3,760,000	Union Pacific Corp 3.2% 20/5/2041	4,030,812	0.04	USD 567,700	United States Treasury Note/ Bond 3% 15/8/2048	703,460	0.01
USD 433,000	Union Pacific Corp 3.25% 5/2/2050	462,995	0.00	USD 4,836,000	United Wholesale Mortgage LLC '144A' 5.5% 15/11/2025	4,963,767	0.05
USD 1,172,584	United Airlines 2019-2 Class B Pass Through Trust 3.5% 1/5/2028	1,165,596	0.01	USD 693,000	UnitedHealth Group Inc 2.9% 15/5/2050	719,997	0.01
USD 5,908,016	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	6,603,885	0.06	USD 825,000	UnitedHealth Group Inc 3.125% 15/5/2060	875,997	0.01
USD 98,000	United Rentals North America Inc 3.875% 15/11/2027	103,145	0.00	USD 2,104,000	UnitedHealth Group Inc 3.25% 15/5/2051	2,316,760	0.02
USD 331,000	United Rentals North America Inc 3.875% 15/2/2031	342,592	0.00	USD 1,095,000	University of California 5.77% 15/5/2043	1,559,767	0.01
USD 693,000	United Rentals North America Inc 4.875% 15/1/2028	735,446	0.01	USD 2,385,000	University of Michigan 5% 1/4/2047	2,891,777	0.03
USD 98,000	United Rentals North America Inc 5.25% 15/1/2030	107,574	0.00	USD 54,000	University of Southern California 3.028% 1/10/2039	59,186	0.00
USD 416,000	United Rentals North America Inc 5.5% 15/5/2027	439,437	0.00	USD 1,980,000	University of Vermont and State Agricultural College 5% 1/10/2043	2,438,835	0.02
USD 189,000	United Rentals North America Inc 5.875% 15/9/2026	195,095	0.00	USD 210,091	Upstart Pass-Through Trust Series 'Series 2021-ST5 A' '144A' 2% 20/7/2027	210,147	0.00
USD 270,000,000	United States Treasury Bill 21/10/2021 (Zero Coupon)	269,984,127	2.46	USD 3,355,608	Upstart Pass-Through Trust Series 2021-ST2 'Series 2021-ST2 A' '144A' 2.5% 20/4/2027	3,395,849	0.03
USD 269,257,000	United States Treasury Bill 28/10/2021 (Zero Coupon)	269,234,226	2.45	USD 1,564,692	Upstart Pass-Through Trust Series 2021-ST3 'Series 2021-ST3 A' '144A' 2% 20/5/2027	1,572,408	0.01
USD 295,999,300	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	335,154,641	3.05	USD 685,617	Upstart Pass-Through Trust Series 2021-ST4 'Series 2021-ST4 A' '144A' 2% 20/7/2027	686,061	0.01
USD 36,247,900	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030*	42,812,598	0.39	USD 810,000	US 2018-USDC 'Series 2018-USDC E' '144A' FRN 13/5/2038	712,948	0.01
USD 46,131,200	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031	53,954,931	0.49	USD 1,300,000	US 2018-USDC 'Series 2018-USDC F' '144A' FRN 13/5/2038	1,018,219	0.01
USD 96,159,000	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	111,159,463	1.01	USD 1,698,162	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/11/2025	1,716,373	0.02
USD 52,705,000	United States Treasury Note/ Bond 0.625% 15/5/2030*	50,185,042	0.46	USD 581,195	US Airways 2013-1 Class B Pass Through Trust 5.375% 15/11/2021	581,513	0.01
USD 46,479,100	United States Treasury Note/ Bond 1.125% 15/2/2031*	45,956,210	0.42	USD 28,000	US Foods Inc '144A' 6.25% 15/4/2025	29,470	0.00
USD 15,484,500	United States Treasury Note/ Bond 1.125% 15/5/2040	13,871,935	0.13	USD 18,000	Vail Resorts Inc '144A' 6.25% 15/5/2025	19,105	0.00
USD 95,418,900	United States Treasury Note/ Bond 1.5% 30/9/2021	95,526,992	0.87	USD 17,000	Valvoline Inc '144A' 4.25% 15/2/2030	17,663	0.00

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

† All or a portion of this security is pledged or given in guarantee, see Note 14, for further details.

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 396,442	Velocity Commercial Capital Loan Trust 2016-2 'Series 2016-2 M3' FRN 25/10/2046	397,676	0.00	USD 270,000	Voya CLO 2014-3 Ltd 'Series 2014-3A CR' '144A' FRN 25/7/2026	270,426	0.00
USD 310,000	Velocity Commercial Capital Loan Trust 2016-2 'Series 2016-2 M4' FRN 25/10/2046	313,901	0.00	USD 750,000	Voya CLO 2015-2 Ltd 'Series 2015-2A BR' '144A' FRN 23/7/2027	750,464	0.01
USD 330,000	Velocity Commercial Capital Loan Trust 2017-1 'Series 2017-1 M2' '144A' FRN 25/5/2047	331,842	0.00	USD 3,500,000	Voya Clo 2017-4 Ltd 'Series 2017-4A A1' '144A' FRN 15/10/2030	3,502,592	0.03
USD 330,000	Velocity Commercial Capital Loan Trust 2017-1 'Series 2017-1 M3' '144A' FRN 25/5/2047	336,333	0.00	USD 14,913,481	Voyager OPTONE Delaware Trust 'Series 2009-1 SAA7' '144A' FRN 25/2/2038	4,644,795	0.04
USD 1,289,796	Velocity Commercial Capital Loan Trust 2017-2 'Series 2017-2 M3' '144A' FRN 25/11/2047	1,313,053	0.01	USD 1,321,667	Wachovia Asset Securitization Issuance II LLC 2007-HE2 Trust 'Series 2007-HE2A A' '144A' FRN 25/7/2037	1,266,239	0.01
USD 215,663	Velocity Commercial Capital Loan Trust 2017-2 'Series 2017-2 M4' '144A' FRN 25/11/2047	216,209	0.00	USD 1,304,000	Walt Disney Co/The 6.65% 15/11/2037	2,003,095	0.02
USD 237,766	Velocity Commercial Capital Loan Trust 2018-1 'Series 2018-1 M2' '144A' 4.26% 25/4/2048	246,229	0.00	USD 5,762,234	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 'Series 2006-AR3 A1B' FRN 25/2/2046	5,550,107	0.05
USD 6,020,000	Verizon Communications Inc 2.875% 20/11/2050	5,824,476	0.05	USD 769,061	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 'Series 2006-AR5 A1A' FRN 25/6/2046	753,199	0.01
USD 486,000	Verizon Communications Inc 2.987% 30/10/2056	472,331	0.00	USD 1,974,601	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 'Series 2007-OA5 1A' FRN 25/6/2047	1,908,101	0.02
USD 4,655,000	Verizon Communications Inc 3% 20/11/2060	4,510,874	0.04	USD 871,206	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 'Series 2005-9 5A6' FRN 25/11/2035	608,839	0.01
USD 3,266,000	Verizon Communications Inc 3.55% 22/3/2051	3,579,582	0.03	USD 356,141	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 'Series 2005-9 5A9' 5.5% 25/11/2035	333,399	0.00
USD 1,584,000	ViacomCBS Inc 4.95% 19/5/2050*	2,020,264	0.02	USD 784,947	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 'Series 2006-1 4CB' 6.5% 25/2/2036	702,383	0.01
USD 18,000	Viasat Inc '144A' 5.625% 15/4/2027	18,701	0.00	USD 3,538,114	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 'Series 2006-4 1A1' 6% 25/4/2036	3,611,111	0.03
USD 14,353,000	VICI Properties LP / VICI Note Co Inc '144A' 3.5% 15/2/2025	14,731,776	0.13	USD 259,226	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust (Step-up coupon) 'Series 2006-4 3A5' 6.85% 25/5/2036	236,609	0.00
USD 2,429,000	VICI Properties LP / VICI Note Co Inc '144A' 3.75% 15/2/2027	2,532,573	0.02	USD 1,134,009	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust (Step-up coupon) 'Series 2006-4 3A1' 7% 25/5/2036	1,089,554	0.01
USD 2,883,000	VICI Properties LP / VICI Note Co Inc '144A' 4.125% 15/8/2030	3,076,593	0.03	USD 4,290,646	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust (Step-up coupon) 'Series 2006-9 A7' 4.384% 25/10/2036	1,887,114	0.02
USD 7,120,000	VICI Properties LP / VICI Note Co Inc '144A' 4.25% 1/12/2026	7,469,236	0.07				
USD 1,784,000	VICI Properties LP / VICI Note Co Inc '144A' 4.625% 1/12/2029	1,942,990	0.02				
USD 1,930,000	Virginia College Building Authority 1.965% 1/2/2032	1,957,126	0.02				
USD 5,790,000	Vistra Operations Co LLC '144A' 3.55% 15/7/2024	6,125,653	0.06				
USD 2,085,000	Vistra Operations Co LLC '144A' 5% 31/7/2027	2,163,188	0.02				
USD 104,000	Vistra Operations Co LLC '144A' 5.5% 1/9/2026	107,153	0.00				
USD 359,000	Vistra Operations Co LLC '144A' 5.625% 15/2/2027	373,809	0.00				
USD 469,000	VMware Inc 1.8% 15/8/2028	465,889	0.00				
USD 3,890,000	VMware Inc 2.2% 15/8/2031	3,868,842	0.04				
USD 1,855,000	Voya CLO 2013-2 Ltd 'Series 2013-2A A1R' '144A' FRN 25/4/2031	1,854,490	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 4,042,517	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 'Series 2006-HE4 2A2' FRN 25/9/2036	1,684,188	0.02	USD 941,000	Wells Fargo Commercial Mortgage Trust 2018-C46 'Series 2018-C46 B' 4.633% 15/8/2051	1,087,220	0.01
USD 2,962,820	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 'Series 2006-HE5 1A' FRN 25/10/2036	2,580,128	0.02	USD 1,775,000	Welltower Inc 4.95% 1/9/2048	2,317,235	0.02
USD 833,000	Waste Management Inc 2.95% 1/6/2041	871,752	0.01	USD 1,290,000	WESCO Distribution Inc '144A' 7.125% 15/6/2025	1,383,525	0.01
USD 921,000	Weekley Homes LLC / Weekley Finance Corp '144A' 4.875% 15/9/2028	954,621	0.01	USD 300,000	WESCO Distribution Inc '144A' 7.25% 15/6/2028	333,375	0.00
USD 572,513	Wells Fargo Commercial Mortgage Trust 2015-NXS4 'Series 2015-NXS4 B' FRN 15/12/2048	620,544	0.01	USD 4,465,000	Western Digital Corp 1.5% 1/2/2024	4,559,881	0.04
USD 258,011	Wells Fargo Commercial Mortgage Trust 2015-P2 'Series 2015-P2 D' '144A' 3.241% 15/12/2048	225,012	0.00	USD 343,508	WFRBS Commercial Mortgage Trust 2012-C8 'Series 2012-C8 C' FRN 15/8/2045	349,071	0.00
USD 2,633,561	Wells Fargo Commercial Mortgage Trust 2016-BNK1 'Series 2016-BNK1 XD' '144A' FRN 15/8/2049	138,341	0.00	USD 496,178	WFRBS Commercial Mortgage Trust 2014-C24 'Series 2014-C24 B' FRN 15/11/2047	472,448	0.00
USD 448,469	Wells Fargo Commercial Mortgage Trust 2016-NXS5 'Series 2016-NXS5 B' FRN 15/1/2059	505,201	0.01	USD 250,000	William Carter Co/The '144A' 5.5% 15/5/2025	263,039	0.00
USD 2,759,418	Wells Fargo Commercial Mortgage Trust 2016-NXS5 'Series 2016-NXS5 C' FRN 15/1/2059	3,057,854	0.03	USD 188,000	William Carter Co/The '144A' 5.625% 15/3/2027	196,726	0.00
USD 1,770,974	Wells Fargo Commercial Mortgage Trust 2017-C39 'Series 2017-C39 D' '144A' FRN 15/9/2050	1,691,218	0.02	USD 512,000	William Lyon Homes Inc '144A' 6.625% 15/7/2027	545,495	0.01
USD 1,851,126	Wells Fargo Commercial Mortgage Trust 2017-C39 'Series 2017-C39 C' 4.118% 15/9/2050	1,992,760	0.02	USD 11,000	Williams Scotsman International Inc '144A' 4.625% 15/8/2028	11,413	0.00
USD 830,000	Wells Fargo Commercial Mortgage Trust 2017-C41 'Series 2017-C41 B' FRN 15/11/2050	900,411	0.01	USD 1,711,000	WinWater Mortgage Loan Trust 2014-3 'Series 2014-3 B5' '144A' FRN 20/11/2044	1,694,070	0.02
USD 960,000	Wells Fargo Commercial Mortgage Trust 2017-C42 'Series 2017-C42 B' FRN 15/12/2050	1,063,220	0.01	EUR 703,000	WMG Acquisition Corp 2.25% 15/8/2031	834,851	0.01
USD 1,356,000	Wells Fargo Commercial Mortgage Trust 2017-HSDB 'Series 2017-HSDB A' '144A' FRN 13/12/2031	1,339,384	0.01	USD 15,000	WMG Acquisition Corp '144A' 3.875% 15/7/2030	15,793	0.00
USD 1,420,000	Wells Fargo Commercial Mortgage Trust 2018-1745 'Series 2018-1745 A' '144A' FRN 15/6/2036	1,590,343	0.01	USD 116,000	Wyndham Hotels & Resorts Inc '144A' 4.375% 15/8/2028	120,223	0.00
USD 316,791	Wells Fargo Commercial Mortgage Trust 2018-C44 'Series 2018-C44 D' '144A' 3% 15/5/2051	288,152	0.00	USD 423,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp '144A' 5.25% 15/5/2027	445,736	0.00
USD 859,552	Wells Fargo Commercial Mortgage Trust 2018-C45 'Series 2018-C45 C' 4.727% 15/6/2051	961,294	0.01	USD 433,000	Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp '144A' 5.5% 1/3/2025	461,100	0.00
				USD 2,589,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 5.125% 1/10/2029	2,698,748	0.02
				USD 2,995,000	Wynn Resorts Finance LLC / Wynn Resorts Capital Corp '144A' 7.75% 15/4/2025*	3,185,931	0.03
				USD 6,625,000	Xerox Holdings Corp '144A' 5% 15/8/2025	6,995,586	0.06
				USD 325,000	Xerox Holdings Corp '144A' 5.5% 15/8/2028	340,012	0.00
				USD 808,000	XHR LP '144A' 4.875% 1/6/2029	833,416	0.01
				USD 699,000	XHR LP '144A' 6.375% 15/8/2025	742,687	0.01
				USD 1,000,000	York CLO 1 Ltd 'Series 2014-1A BRR' '144A' FRN 22/10/2029	1,001,784	0.01
				USD 250,000	York CLO 1 Ltd 'Series 2014-1A DRR' '144A' FRN 22/10/2029	250,682	0.00
				USD 250,000	York CLO-2 Ltd 'Series 2015-1A AR' '144A' FRN 22/1/2031	250,144	0.00
				USD 960,000	York Clo-3 Ltd 'Series 2016-1A AR' '144A' FRN 20/10/2029	960,528	0.01
				USD 5,995,000	York Clo-3 Ltd 'Series 2016-1A BR' '144A' FRN 20/10/2029	6,004,480	0.06
				USD 4,240,000	York Clo-3 Ltd 'Series 2016-1A DR' '144A' FRN 20/10/2029	4,257,169	0.04
				USD 1,520,000	York Clo-3 Ltd 'Series 2016-1A ER' '144A' FRN 20/10/2029	1,512,943	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 730,000	York Clo-3 Ltd 'Series 2016-1A FR' '144A' FRN 20/10/2029	671,166	0.01	EUR 3,400,000	Voya Euro CLO II DAC FRN 15/7/2035**	4,020,118	0.04
USD 3,180,000	York Clo-3 Ltd 'Series 2016-1A SUB' '144A' FRN 20/10/2029	1,613,631	0.02	EUR 250,000	Voya Euro CLO II DAC FRN 15/7/2035**	295,597	0.00
USD 193,000	Yum! Brands Inc '144A' 4.75% 15/1/2030	213,327	0.00	EUR 840,000	Voya Euro CLO V DAC FRN 15/4/2035**	993,205	0.01
USD 22,000	Yum! Brands Inc '144A' 7.75% 1/4/2025	23,647	0.00	EUR 480,000	Voya Euro CLO V DAC FRN 15/4/2035**	556,195	0.01
USD 1,599,000	Zayo Group Holdings Inc '144A' 4% 1/3/2027	1,581,011	0.01			26,036,823	0.24
		4,775,424,562	43.46				
Uruguay				United States			
USD 269,236	Uruguay Government International Bond 4.375% 27/10/2027	312,895	0.00	USD 1,228,685	ACE Securities Corp Home Equity Loan Trust Series '2003-MH1 B2' '144A' 15/8/2030 (Zero Coupon)**	1,013,427	0.01
USD 333,545	Uruguay Government International Bond 4.975% 20/4/2055	442,446	0.01	USD 11,144,350	American Airlines Pass Through Certificate 3.5% 15/12/2027**	11,130,977	0.10
		755,341	0.01	USD 2,035,000	American Airlines Pass Through Certificate 4% 15/12/2025**	2,024,825	0.02
Total Bonds		8,785,088,564	79.93	USD 10,453,000	American Airlines Pass Through Certificate '2019-1C' 4% 15/6/2022**	10,374,602	0.09
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 2,800,000	ARI Investments LLC 6/1/2025 (Zero Coupon)**	2,779,000	0.02
		9,296,299,242	84.59	USD 2,852,000	Avianca Holdings SA 9% 27/8/2026**	2,852,000	0.03
その他の譲渡可能な有価証券				USD 250,000	Chesapeake Energy Corp (Defaulted) 15/6/2021 (Zero Coupon)**	—	0.00
COMMON STOCKS (SHARES)				USD 5,581,000	Chesapeake Energy Corp 15/2/2022 (Zero Coupon)**	1	0.00
	United States			USD 546,000	Chesapeake Energy Corp 15/8/2022 (Zero Coupon)**	—	0.00
295,290	Joby Aviation Inc Pipe**	3,536,216	0.03	USD 2,200,000	Golub Capital Partners CLO 55B Ltd 'Series 2021-55A E' '144A' FRN 20/7/2034**	2,156,000	0.02
225,266	Rocket Lab Inc Pipe**	2,139,892	0.02	USD 2,391	Lehman Brothers Holdings Inc 31/12/2049 (Zero Coupon)**	9	0.00
337,556	Volta Inc PIPE**	2,941,800	0.03	USD 2,391	Lehman Brothers Special Finance 31/12/2049 (Zero Coupon)**	—	0.00
		8,617,908	0.08	USD 676,862	LFRF '2015-1' '144A' 4% 30/10/2027**	676,862	0.01
Total Common Stocks (Shares)		8,617,908	0.08	USD 8,776,000	One Market Plaza Trust 2017-1MKT 'Series 2017-1MKT XNCP' '144A' FRN 10/2/2032**	—	0.00
BONDS				USD 1,290,000	Prima Capital CRE Securitization 2015-IV Ltd 'Series 2015-4A C' '144A' 4% 24/8/2049**	1,277,487	0.01
	Bermuda			USD 9,164,792	Prima Capital CRE Securitization 2016-VI Ltd 'Series 2016-6A C' '144A' 4% 24/8/2040**	9,318,761	0.09
USD 8,777	Digital Group Two Ltd 9.125% 1/4/2024**	—	0.00	USD 1,480,000	Sun Country 4.7% 15/12/2025**	1,444,924	0.01
	Hong Kong			USD 1,480,000	Sun Country 7% 15/12/2023**	1,448,624	0.01
CNH 917,253	China City Construction International Co Ltd (Restricted) (Defaulted) 5.35% 3/7/2017**	—	0.00	USD 3,780,000	Washington Mutual Bank Escrow (Defaulted) 4/2/2018 (Zero Coupon)**	—	0.00
	Ireland			USD 7,220,000	Washington Mutual Bank Escrow (Defaulted) 1/5/2018 (Zero Coupon)**	—	0.00
EUR 800,000	AlbaCore EURO CLO I DAC FRN 18/10/2034**	936,451	0.01	USD 630,000	Washington Mutual Bank Escrow (Defaulted) 16/6/2018 (Zero Coupon)**	—	0.00
EUR 2,150,000	Ares European CLO X DAC FRN 15/10/2031**	2,542,133	0.02	USD 3,399,000	Washington Mutual Bank Escrow (Defaulted) 16/6/2018 (Zero Coupon)**	—	0.00
EUR 720,000	Contego CLO VIII DAC FRN 25/1/2034**	851,319	0.01				
EUR 800,000	Contego CLO VIII DAC FRN 25/1/2034**	936,451	0.01				
EUR 1,270,000	CVC Cordatus Loan Fund XXI DAC FRN 22/9/2034**	1,494,124	0.01				
EUR 2,310,000	Harvest CLO XXVI DAC FRN 15/1/2034**	2,676,689	0.02				
EUR 1,420,000	Henley CLO V DAC FRN 25/10/2034**	1,653,805	0.02				
EUR 4,150,000	Invesco Euro CLO II DAC FRN 15/8/2034**	4,906,908	0.04				
EUR 3,030,000	Voya Euro CLO II DAC FRN 15/7/2035**	3,582,634	0.03				
EUR 500,000	Voya Euro CLO II DAC FRN 15/7/2035**	591,194	0.01				

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

保有高 銘柄	時価 (米ドル)	純資産比率 (%)
USD 10,740,000 Washington Mutual Bank Escrow (Defaulted) 6/11/2018 (Zero Coupon)**	—	0.00
	46,497,499	0.42
Total Bonds	72,534,322	0.66
Total Other Transferable Securities	81,152,230	0.74
Total Portfolio	9,377,451,472	85.33
Other Net Assets	1,612,823,124	14.67
Total Net Assets (USD)	10,990,274,596	100.00

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

事後通告証券契約 2021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 (483,615,400) Fannie Mae or Freddie Mac '2 10/21' 2% TBA	(490,016,993)	(4.46)
USD (234,500,000) Fannie Mae or Freddie Mac '2 11/21' 2% TBA	(237,159,160)	(2.16)
USD (344,000) Fannie Mae or Freddie Mac '2.5 9/21' 2.5% TBA	(357,478)	0.00
USD 2,299,549,711 Fannie Mae or Freddie Mac '2.5 10/21' 2.5% TBA	2,385,321,650	21.70
USD (448,400,000) Fannie Mae or Freddie Mac '3 10/21' 3% TBA	(468,630,530)	(4.26)
USD (446,812,000) Fannie Mae or Freddie Mac '3 9/21' 3% TBA	(467,232,693)	(4.25)
USD (30,604,000) Ginnie Mae '2 9/21' 2% TBA	(31,262,702)	(0.29)
USD 520,608,000 Ginnie Mae '3 9/21' 3% TBA	544,076,020	4.95
Total TBA (USD underlying exposure - USD 4,624,057,226)	1,234,738,114	11.23

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 2021年8月31日現在

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益／(損) (米ドル)	通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益／(損) (米ドル)
BRL	12,653,157	USD	2,419,840	JP Morgan	2/9/2021	38,257	CAD	112,992	GBP	66,000	HSBC Bank Plc	15/9/2021	(1,464)
BRL	50,900,525	USD	9,724,560	Citibank	2/9/2021	163,757	CAD	1,350,838	USD	1,069,333	Citibank	15/9/2021	701
BRL	10,495,578	USD	2,039,600	Morgan Stanley	2/9/2021	(651)	CHF	1,930,349	USD	2,139,000	Bank of America	15/9/2021	(22,562)
BRL	22,732,820	USD	4,328,000	Barclays	2/9/2021	88,248	CNH	93,204,872	USD	14,251,111	Bank of America	15/9/2021	168,473
BRL	12,117,825	USD	2,352,000	BNP Paribas	2/9/2021	2,099	CNH	272,201,375	USD	41,831,414	Deutsche Bank	15/9/2021	280,447
KRW	4,951,996,500	USD	4,323,000	Bank of America	2/9/2021	(52,013)	CNH	772,968,032	USD	119,118,474	Citibank	15/9/2021	466,234
USD	15,552,000	BRL	80,397,870	Citibank	2/9/2021	(66,691)	CNH	58,499,954	USD	9,009,850	HSBC Bank Plc	15/9/2021	40,589
USD	985,000	BRL	5,139,435	JP Morgan	2/9/2021	(13,425)	CNH	39,664,117	USD	6,103,687	UBS	15/9/2021	32,688
USD	1,975,000	BRL	10,288,170	BNP Paribas	2/9/2021	(23,657)	CNH	205,159,939	USD	31,613,207	Goldman Sachs	15/9/2021	126,776
USD	1,283,000	BRL	6,527,166	UBS	2/9/2021	14,984	CNH	312,381,000	USD	48,078,077	Barclays	15/9/2021	249,912
USD	1,069,000	BRL	5,447,383	Royal Bank of Canada	2/9/2021	10,751	CNH	20,977,208	USD	3,208,000	Nomura	15/9/2021	37,352
TRY	18,343,146	USD	2,164,000	State Street	3/9/2021	36,617	CNH	875,535,000	USD	136,073,077	JP Morgan	15/9/2021	(620,389)
USD	2,164,000	TRY	18,834,374	Bank of America	3/9/2021	(95,550)	COP	7,418,792,660	USD	1,922,445	BNP Paribas	15/9/2021	40,513
AUD	14,686,322	USD	10,716,329	Morgan Stanley	10/9/2021	23,542	COP	5,613,094,281	USD	1,460,431	Citibank	15/9/2021	24,752
CAD	13,532,185	USD	10,716,329	Morgan Stanley	10/9/2021	2,954	EUR	4,228,444	AUD	6,668,644	Citibank	15/9/2021	124,119
EUR	9,089,738	USD	10,716,329	Morgan Stanley	10/9/2021	32,977	EUR	1,479,956	AUD	2,337,383	Barclays	15/9/2021	40,987
GBP	7,795,117	USD	10,716,329	Goldman Sachs	10/9/2021	27,540	EUR	10,510,000	GBP	9,009,007	JP Morgan	15/9/2021	12,980
IDR	91,913,760,000	USD	6,390,000	Citibank	13/9/2021	53,284	EUR	7,010,000	GBP	6,002,729	Deutsche Bank	15/9/2021	17,109
USD	3,195,000	IDR	46,343,475,000	UBS	13/9/2021	(53,743)	EUR	3,590,000	GBP	3,069,497	Standard Chartered Bank	15/9/2021	15,177
USD	3,195,000	IDR	46,167,750,000	Morgan Stanley	13/9/2021	(41,424)	EUR	6,990,000	GBP	5,997,315	Bank of America	15/9/2021	918
AUD	4,278,000	CAD	3,987,045	Goldman Sachs	15/9/2021	(29,704)	EUR	3,037,500	PLN	13,725,146	Deutsche Bank	15/9/2021	8,221
AUD	8,989,287	EUR	5,708,400	State Street	15/9/2021	(177,348)	EUR	2,139,000	PLN	9,677,493	UBS	15/9/2021	2,583
AUD	1,765,811	USD	1,266,072	JP Morgan	15/9/2021	25,281	EUR	2,139,000	PLN	9,700,532	JP Morgan	15/9/2021	(3,434)
AUD	23,691,000	USD	17,618,840	State Street	15/9/2021	(293,412)	EUR	35,097,462	USD	42,773,937	Barclays	15/9/2021	(1,264,386)
AUD	3,035,000	USD	2,310,464	HSBC Bank Plc	15/9/2021	(90,942)	EUR	61,288,519	USD	72,196,071	Morgan Stanley	15/9/2021	289,480
BRL	6,927,635	USD	1,274,209	Royal Bank of Canada	15/9/2021	69,073	EUR	28,764,137	USD	34,443,968	JP Morgan	15/9/2021	(424,802)
BRL	5,220,000	USD	996,747	Barclays	15/9/2021	15,421	EUR	17,633,263	USD	20,668,036	Deutsche Bank	15/9/2021	186,715
BRL	18,745,051	USD	3,572,187	Deutsche Bank	15/9/2021	62,515	EUR	850,000	USD	1,007,220	Royal Bank of Canada	15/9/2021	(1,930)
BRL	30,121,208	USD	5,811,701	Goldman Sachs	15/9/2021	28,860	EUR	7,349,000	USD	8,820,675	Bank of America	15/9/2021	(129,059)
BRL	91,318,817	USD	17,482,398	Citibank	15/9/2021	224,498	EUR	13,440,000	USD	16,095,201	Citibank	15/9/2021	(199,796)
BRL	1,220,000	USD	234,183	Bank of America	15/9/2021	2,378	EUR	13,780,000	USD	16,798,261	State Street	15/9/2021	(500,740)
BRL	23,121,136	USD	4,533,500	BNP Paribas	15/9/2021	(50,266)	GBP	6,028,800	EUR	7,050,000	BNP Paribas	15/9/2021	(28,483)
CAD	4,012,957	AUD	4,278,000	Morgan Stanley	15/9/2021	50,229	GBP	9,122,518	EUR	10,750,000	Deutsche Bank	15/9/2021	(140,374)
CAD	321,586	EUR	219,000	HSBC Bank Plc	15/9/2021	(4,273)	GBP	2,923,233	EUR	3,440,000	Standard Chartered Bank	15/9/2021	(39,369)

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	14,191,753	EUR	16,544,507	JP Morgan	15/9/2021	(6,564)
GBP	22,732,375	USD	32,139,298	Citibank	15/9/2021	(807,220)
IDR	126,097,815,160	USD	8,756,312	Bank of America	15/9/2021	83,027
IDR	32,880,000,000	USD	2,251,284	Nomura	15/9/2021	53,573
IDR	303,163,780,000	USD	21,059,468	Citibank	15/9/2021	192,028
IDR	3,900,200,000	USD	271,281	Standard Chartered Bank	15/9/2021	2,120
IDR	383,819,610,000	USD	26,630,806	HSBC Bank Plc	15/9/2021	274,589
IDR	126,640,000,000	USD	8,781,638	Goldman Sachs	15/9/2021	95,707
INR	2,942,201,000	USD	39,650,515	Bank of America	15/9/2021	613,338
INR	1,822,900,000	USD	24,473,857	HSBC Bank Plc	15/9/2021	472,425
INR	39,930,000	USD	541,274	BNP Paribas	15/9/2021	5,165
INR	1,416,375,000	USD	19,233,772	Deutsche Bank	15/9/2021	149,239
JPY	467,931,404	USD	4,244,000	State Street	15/9/2021	22,072
JPY	370,071,430	USD	3,347,000	Royal Bank of Canada	15/9/2021	26,895
JPY	2,364,899,235	USD	21,508,000	JP Morgan	15/9/2021	52,491
JPY	556,365,644	USD	5,074,631	Deutsche Bank	15/9/2021	(2,315)
JPY	1,604,747,000	USD	14,603,505	UBS	15/9/2021	26,773
KRW	18,350,000,000	USD	16,507,737	Bank of America	15/9/2021	(675,651)
KRW	9,095,000,000	USD	8,184,109	HSBC Bank Plc	15/9/2021	(337,088)
MXN	148,275,297	USD	7,353,000	Citibank	15/9/2021	57,327
MXN	2,750,000	USD	137,461	Goldman Sachs	15/9/2021	(945)
MYR	120,796,000	USD	28,459,085	Barclays	15/9/2021	609,794
MYR	40,400,000	USD	9,542,931	Morgan Stanley	15/9/2021	179,102
MYR	54,850,000	USD	13,284,088	Goldman Sachs	15/9/2021	(84,743)
NOK	9,383,992	USD	1,069,000	Citibank	15/9/2021	10,734
NOK	85,378,669	USD	9,863,426	JP Morgan	15/9/2021	(39,644)
NOK	477,770,000	USD	57,461,846	UBS	15/9/2021	(2,489,007)
PLN	9,752,606	EUR	2,141,500	JP Morgan	15/9/2021	14,076
PLN	23,516,130	EUR	5,174,000	Deutsche Bank	15/9/2021	21,790
RUB	9,920,000	USD	134,207	Goldman Sachs	15/9/2021	863
RUB	994,089,076	USD	13,532,386	Bank of America	15/9/2021	3,087
RUB	247,976,885	USD	3,392,960	HSBC Bank Plc	15/9/2021	(16,518)
RUB	146,359,304	USD	1,998,325	Citibank	15/9/2021	(5,503)
SEK	165,820,000	USD	19,427,899	JP Morgan	15/9/2021	(175,039)
SEK	62,200,000	USD	7,106,408	UBS	15/9/2021	115,446
SEK	7,580,000	USD	873,010	Barclays	15/9/2021	7,081
SGD	7,000,000	USD	5,182,498	Deutsche Bank	15/9/2021	27,196
SGD	7,000,000	USD	5,180,580	JP Morgan	15/9/2021	29,114
SGD	7,000,000	USD	5,178,089	Bank of America	15/9/2021	31,605
SGD	7,000,000	USD	5,178,281	Citibank	15/9/2021	31,414
USD	153,755	AUD	210,000	ANZ	15/9/2021	181
USD	2,390,960	AUD	3,315,000	Royal Bank of Canada	15/9/2021	(33,327)
USD	32,976,001	AUD	42,582,000	State Street	15/9/2021	1,835,425
USD	1,925,731	AUD	2,578,324	JP Morgan	15/9/2021	40,181
USD	727,445	AUD	976,000	Bank of America	15/9/2021	13,688
USD	2,289,109	AUD	3,035,000	Deutsche Bank	15/9/2021	69,588
USD	375,273	AUD	499,000	UBS	15/9/2021	10,351
USD	1,612,591	AUD	2,096,000	Morgan Stanley	15/9/2021	79,768
USD	5,813,313	BRL	29,584,531	Citibank	15/9/2021	76,813
USD	1,302,000	BRL	6,789,078	Royal Bank of Canada	15/9/2021	(14,416)
USD	280,752	BRL	1,460,000	Barclays	15/9/2021	(2,345)
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	280,496	BRL	1,460,000	BNP Paribas	15/9/2021	(2,601)
USD	3,208,000	CAD	4,080,909	JP Morgan	15/9/2021	(24,593)
USD	2,139,000	CAD	2,750,882	Goldman Sachs	15/9/2021	(40,045)
USD	102,774	CAD	127,000	Morgan Stanley	15/9/2021	2,174
USD	3,655,981	CAD	4,439,000	State Street	15/9/2021	139,735
USD	127,598	CHF	117,000	Royal Bank of Canada	15/9/2021	(681)
USD	89,875	CHF	83,000	RBS Plc	15/9/2021	(1,126)
USD	2,139,000	CHF	1,953,698	Deutsche Bank	15/9/2021	(3,038)
USD	9,925,603	CHF	8,867,000	State Street	15/9/2021	203,810
USD	95,128,772	CNH	618,954,912	Morgan Stanley	15/9/2021	(628,801)
USD	163,303,721	CNH	1,050,745,130	JP Morgan	15/9/2021	744,540
USD	1,302,000	CNH	8,469,813	BNP Paribas	15/9/2021	(8,352)
USD	82,492,384	CNH	532,834,066	HSBC Bank Plc	15/9/2021	58,435
USD	191,419,106	CNH	1,237,313,352	Citibank	15/9/2021	(3,761)
USD	81,331,975	CNH	528,634,215	Deutsche Bank	15/9/2021	(452,220)
USD	107,145,352	CNH	696,337,000	Barclays	15/9/2021	(583,886)
USD	1,198,319	CNH	7,840,000	Bank of America	15/9/2021	(14,596)
USD	1,922,445	COP	7,462,931,490	UBS	15/9/2021	(52,192)
USD	1,369,555	COP	5,328,938,505	Citibank	15/9/2021	(40,443)
USD	34,500,019	EUR	28,439,406	HSBC Bank Plc	15/9/2021	864,910
USD	1,723,473,471	EUR	1,421,746,000	BNP Paribas	15/9/2021	41,983,301
USD	9,267,624	EUR	7,774,000	Standard Chartered Bank	15/9/2021	73,362
USD	41,103,979	EUR	34,502,000	RBS Plc	15/9/2021	298,678
USD	41,332,293	EUR	34,648,000	Commonwealth Bank of Australia	15/9/2021	354,319
USD	49,848,074	EUR	41,922,000	State Street	15/9/2021	267,185
USD	25,607,372	EUR	21,844,000	UBS	15/9/2021	(227,392)
USD	23,303,904	EUR	19,642,819	Royal Bank of Canada	15/9/2021	72,464
USD	40,196,881	EUR	34,134,000	BNY Mellon	15/9/2021	(173,189)
USD	131,123,396	EUR	111,351,365	Bank of America	15/9/2021	(571,172)
USD	41,156,750	EUR	34,733,100	Citibank	15/9/2021	78,129
USD	7,191,340	EUR	5,992,000	Deutsche Bank	15/9/2021	104,638
USD	21,166,569	EUR	17,646,400	Barclays	15/9/2021	296,281
USD	33,338,163	EUR	27,652,000	Morgan Stanley	15/9/2021	634,314
USD	120,587,313	EUR	101,192,426	JP Morgan	15/9/2021	907,658
USD	1,237,285	GBP	890,000	Standard Chartered Bank	15/9/2021	10,596
USD	16,385,491	GBP	11,739,000	State Street	15/9/2021	205,603
USD	3,298,013	GBP	2,360,000	HSBC Bank Plc	15/9/2021	45,220
USD	214,705	GBP	155,000	Nomura	15/9/2021	1,068
USD	5,829,651	GBP	4,193,000	Morgan Stanley	15/9/2021	50,431
USD	264,030,919	GBP	186,819,000	BNP Paribas	15/9/2021	6,537,918
USD	3,045,697	HKD	23,621,970	HSBC Bank Plc	15/9/2021	9,562
USD	16,086,843	IDR	234,260,734,743	Bank of America	15/9/2021	(334,614)
USD	11,744,358	IDR	171,329,185,000	BNP Paribas	15/9/2021	(265,657)
USD	4,701,551	IDR	68,511,000,000	Barclays	15/9/2021	(101,065)
USD	14,502,000	IDR	211,345,050,000	Morgan Stanley	15/9/2021	(313,089)
USD	43,679,535	IDR	629,596,824,347	Standard Chartered Bank	15/9/2021	(454,611)
USD	2,146,500	IDR	30,928,918,500	Deutsche Bank	15/9/2021	(21,588)
USD	4,910,016	IDR	70,581,483,900	Citibank	15/9/2021	(37,679)
USD	1,989,539	IDR	28,691,146,131	Goldman Sachs	15/9/2021	(21,683)

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	5,971,930	IDR	86,073,430,000	HSBC Bank Plc	15/9/2021	(61,737)
USD	12,886,330	INR	959,682,000	Bank of America	15/9/2021	(246,863)
USD	1,723,111	INR	127,157,000	BNP Paribas	15/9/2021	(17,025)
USD	18,715,539	INR	1,386,976,313	Citibank	15/9/2021	(265,152)
USD	6,259,578	INR	469,750,000	Goldman Sachs	15/9/2021	(168,924)
USD	10,006,752	JPY	1,095,961,368	BNP Paribas	15/9/2021	15,009
USD	2,746,216	JPY	301,665,000	UBS	15/9/2021	(4,026)
USD	3,347,000	JPY	367,995,621	Barclays	15/9/2021	(7,970)
USD	6,831,000	JPY	747,523,161	Citibank	15/9/2021	15,925
USD	2,055,000	JPY	225,273,210	Goldman Sachs	15/9/2021	1,212
USD	4,899,000	JPY	540,077,570	JP Morgan	15/9/2021	(24,820)
USD	12,783,973	JPY	1,406,526,000	RBS Plc	15/9/2021	(39,148)
USD	5,056,641	KRW	5,855,000,000	Bank of America	15/9/2021	5,041
USD	8,253,143	KRW	9,525,365,000	Barclays	15/9/2021	34,811
USD	7,172,462	KRW	8,000,000,000	Goldman Sachs	15/9/2021	270,190
USD	3,189,046	KRW	3,669,635,000	Citibank	15/9/2021	22,944
USD	3,188,670	KRW	3,670,000,000	HSBC Bank Plc	15/9/2021	22,253
USD	1,069,000	MXN	21,431,277	Bank of America	15/9/2021	5,108
USD	2,139,000	MXN	44,766,275	UBS	15/9/2021	(83,288)
USD	2,170,000	MXN	43,304,214	Morgan Stanley	15/9/2021	20,291
USD	1,975,000	MXN	39,425,938	Citibank	15/9/2021	17,817
USD	2,662,000	MXN	53,615,335	Goldman Sachs	15/9/2021	427
USD	7,623,034	MYR	32,343,000	Barclays	15/9/2021	(160,128)
USD	26,764,419	MYR	112,523,000	Morgan Stanley	15/9/2021	(313,610)
USD	33,003,006	MYR	136,244,310	Goldman Sachs	15/9/2021	216,578
USD	18,912,587	NOK	162,070,000	JP Morgan	15/9/2021	264,601
USD	6,655,523	NOK	59,300,000	UBS	15/9/2021	(167,613)
USD	853,608	NOK	7,580,000	Barclays	15/9/2021	(18,556)
USD	1,069,000	NOK	9,271,574	Bank of America	15/9/2021	2,201
USD	1,497,000	NOK	12,731,237	Citibank	15/9/2021	32,127
USD	6,684,000	RUB	489,542,844	Citibank	15/9/2021	18,406
USD	3,261,500	RUB	238,093,740	Deutsche Bank	15/9/2021	19,626
USD	8,535,574	SEK	73,500,000	JP Morgan	15/9/2021	1,711
USD	4,339,142	SEK	35,940,000	State Street	15/9/2021	166,257
USD	57,819,260	SEK	478,600,000	UBS	15/9/2021	2,250,457
USD	1,132,336	SGD	1,500,000	Morgan Stanley	15/9/2021	15,973
USD	21,722,905	TWD	603,325,000	Barclays	15/9/2021	(87,701)
USD	8,103,621	TWD	226,950,000	Goldman Sachs	15/9/2021	(100,775)
USD	10,712,851	TWD	299,525,000	BNP Paribas	15/9/2021	(115,180)
USD	687,002	ZAR	10,197,000	Morgan Stanley	15/9/2021	(12,279)
USD	1,049,000	ZAR	15,721,024	JP Morgan	15/9/2021	(29,102)
USD	1,604,000	ZAR	24,246,064	Bank of America	15/9/2021	(58,725)
USD	2,070,000	ZAR	29,968,072	Citibank	15/9/2021	14,876
ZAR	20,799,371	USD	1,360,000	Deutsche Bank	15/9/2021	66,361
ZAR	36,209,208	USD	2,409,000	Citibank	15/9/2021	74,123
ZAR	10,254,354	USD	710,000	JP Morgan	15/9/2021	(6,786)
USD	46,112,860	EUR	39,043,233	UBS	16/9/2021	(64,250)
USD	1,360,000	RUB	102,467,595	Goldman Sachs	16/9/2021	(35,003)
BRL	7,446,612	USD	1,360,000	Citibank	17/9/2021	83,494
USD	1,360,000	BRL	7,199,286	Royal Bank of Canada	17/9/2021	(35,551)
CAD	2,823,992	USD	2,195,000	JP Morgan	23/9/2021	41,926
MXN	134,060,816	USD	6,582,000	Morgan Stanley	23/9/2021	65,567
USD	2,195,000	CAD	2,767,718	JP Morgan	23/9/2021	2,649

通貨	買予約	通貨	売予約	取引相手	期日	未実現評価 益／(損) (米ドル)
USD	3,305,000	MXN	66,754,390	Citibank	23/9/2021	(5,097)
EUR	2,808,000	USD	3,297,948	Deutsche Bank	27/9/2021	23,850
USD	2,200,000	NOK	19,395,710	Deutsche Bank	27/9/2021	(31,731)
USD	2,192,000	NOK	19,380,914	Bank of America	27/9/2021	(38,028)
COP	12,583,787,500	USD	3,305,000	RBS Plc	30/9/2021	21,930
USD	2,202,000	COP	8,548,164,000	Citibank	30/9/2021	(57,983)
BRL	8,369,271	USD	1,604,000	Deutsche Bank	4/10/2021	14,324
BRL	23,109,969	USD	4,389,000	Citibank	4/10/2021	79,659
USD	3,798,000	BRL	20,414,382	JP Morgan	4/10/2021	(149,426)
KZT	641,392,752	USD	1,468,390	Citibank	8/10/2021	23,269
USD	21,867,019	RUB	1,624,682,643	HSBC Bank Plc	26/10/2021	(86,915)
USD	43,380,876	RUB	3,232,181,181	Morgan Stanley	26/10/2021	(294,790)
USD	3,002,162	RUB	223,012,579	Credit Suisse	26/10/2021	(11,352)
USD	4,308,785	RUB	322,133,413	JP Morgan	26/10/2021	(44,124)
USD	3,902,214	IDR	56,691,362,007	HSBC Bank Plc	29/10/2021	(59,855)
USD	3,899,261	IDR	56,691,362,007	Citibank	29/10/2021	(62,807)
USD	10,393,559	IDR	152,463,113,914	Goldman Sachs	29/10/2021	(261,844)
USD	5,585,776	MXN	114,358,632	Goldman Sachs	29/10/2021	(57,098)
USD	5,476,004	MXN	110,068,000	Barclays	29/10/2021	44,845
USD	7,518,701	MXN	151,981,000	Standard Chartered Bank	29/10/2021	19,401
USD	6,571,098	IDR	95,359,770,368	Citibank	17/11/2021	(79,218)
USD	116,814,235	CNH	764,432,354	Citibank	24/11/2021	(824,873)
USD	2,937,891	MXN	59,806,290	Goldman Sachs	24/11/2021	(3,352)
USD	14,895,134	ZAR	228,256,620	Royal Bank of Canada	24/11/2021	(617,540)
Net unrealised appreciation						48,165,155
AUD Hedged Share Class						
AUD	108,382,223	USD	80,083,580	BNY Mellon	15/9/2021	(822,674)
USD	39,909	AUD	55,255	BNY Mellon	15/9/2021	(499)
Net unrealised depreciation						(823,173)
CAD Hedged Share Class						
CAD	1,937,227,757	USD	1,548,216,569	BNY Mellon	15/9/2021	(13,688,847)
USD	62,513	CAD	78,941	BNY Mellon	15/9/2021	(19)
Net unrealised depreciation						(13,688,866)
CHF Hedged Share Class						
CHF	244,575,749	USD	269,455,373	BNY Mellon	15/9/2021	(1,301,682)
USD	452,039	CHF	414,827	BNY Mellon	15/9/2021	(2,777)
Net unrealised depreciation						(1,304,459)
CNH Hedged Share Class						
CNY	11,668,852	USD	1,799,546	BNY Mellon	15/9/2021	5,732
Net unrealised appreciation						5,732
EUR Hedged Share Class						
EUR	1,420,156,039	USD	1,677,725,214	BNY Mellon	15/9/2021	1,884,033
USD	4,529,134	EUR	3,850,575	BNY Mellon	15/9/2021	(24,911)
Net unrealised appreciation						1,859,122
GBP Hedged Share Class						
GBP	1,285,480,910	USD	1,787,761,773	BNY Mellon	15/9/2021	(15,980,264)
USD	1,211,849	GBP	876,589	BNY Mellon	15/9/2021	3,645
Net unrealised depreciation						(15,976,619)
HKD Hedged Share Class						
HKD	5,903,688	USD	759,217	BNY Mellon	15/9/2021	(415)
USD	32,240	HKD	250,964	BNY Mellon	15/9/2021	(16)
Net unrealised depreciation						(431)

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 Hedged Share Class						
JPY	55,650,585,791	USD	506,866,595	BNY Mellon	15/9/2021	492,780
USD	1,562,272	JPY	172,010,997	BNY Mellon	15/9/2021	(5,930)
Net unrealised appreciation						486,850
PLN Hedged Share Class						
PLN	132,802,202	USD	34,402,926	BNY Mellon	15/9/2021	277,289
USD	1,182,851	PLN	4,615,244	BNY Mellon	15/9/2021	(22,382)
Net unrealised appreciation						254,907

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)
SEK Hedged Share Class						
SEK	18,062,265	USD	2,099,274	BNY Mellon	15/9/2021	(2,118)
Net unrealised depreciation						(2,118)
SGD Hedged Share Class						
SGD	127,805,171	USD	94,575,681	BNY Mellon	15/9/2021	542,309
USD	586,878	SGD	796,616	BNY Mellon	15/9/2021	(5,997)
Net unrealised appreciation						536,312
Total net unrealised appreciation (USD underlying exposure - USD 11,635,361,737)						19,512,412

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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)
967	AUD	Australian 3 Year Bond	September 2021	82,797,786	289,278
60	AUD	Australian 10 Year Bond	September 2021	6,387,000	170,942
(186)	CAD	Banker's Acceptance	September 2021	36,670,746	(13,076)
77	EUR	FTSE MIB Market Index	September 2021	11,794,729	174,083
75	EUR	Euro-OAT	September 2021	14,311,914	224,890
(12)	EUR	Dax Index	September 2021	5,595,294	23,455
(28)	EUR	EURO STOXX 50 Index	September 2021	1,382,873	(263)
(163)	EUR	Euro Schatz	September 2021	21,639,631	(24,168)
(307)	EUR	Euro-BTP	September 2021	55,755,720	540,675
(580)	EUR	Euro Bund	September 2021	120,492,381	748,813
(910)	EUR	Euro BUXL	September 2021	229,548,002	3,054,887
(1,081)	EUR	Short-Term Euro-BTP	September 2021	145,020,135	(54,783)
(1,234)	EUR	Euro BOBL	September 2021	197,017,707	(712,876)
23	GBP	FTSE 100 Index	September 2021	2,245,135	(4,121)
(33)	JPY	Japanese 10 Year Bond (OSE)	September 2021	45,760,810	(118,664)
667	KRW	Korean 3 Year Bond	September 2021	63,584,896	109,233
184	KRW	Korean 10 Year Bond	September 2021	20,316,253	331,674
122	USD	MSCI Emerging Markets Index	September 2021	7,911,700	(459,614)
110	USD	NASDAQ 100 E-Mini Index	September 2021	34,155,550	1,041,871
24	USD	CBOE Volatility Index	September 2021	457,200	(35,846)
(152)	USD	Russell 2000 E-Mini Index	September 2021	17,162,320	(404,217)
(1,641)	USD	S&P 500 E-Mini Index	September 2021	370,414,725	(5,891,761)
(25)	CAD	Canadian 5 Year Bond	December 2021	2,498,816	(3,565)
(1,219)	GBP	Long Gilt	December 2021	216,176,762	752,401
6,190	USD	US Treasury 5 Year Note (CBT)	December 2021	765,915,781	1,679,405
(188)	USD	US Treasury 3 Year Note (CBT)	December 2021	43,510,250	(80,757)
(277)	USD	US Ultra Bond (CBT)	December 2021	55,053,750	(683,178)
(1,220)	USD	US Ultra 10 Year Note	December 2021	181,036,563	(1,116,997)
(2,201)	USD	US Long Bond (CBT)	December 2021	360,276,188	(2,603,470)
(3,648)	USD	US Treasury 10 Year Note (CBT)	December 2021	487,350,000	(899,039)
(7,744)	USD	US Treasury 2 Year Note (CBT)	December 2021	1,706,281,488	(1,244,672)
68	CAD	Banker's Acceptance	June 2022	13,374,863	(11,665)
157	CAD	Banker's Acceptance	September 2022	30,828,897	(52,700)
459	GBP	90 Day Sterling	December 2023	78,563,093	34,594
584	USD	90 Day Euro \$	December 2023	144,583,800	233,788
(459)	GBP	90 Day Sterling	December 2024	78,484,016	(137,118)
(364)	USD	90 Day Euro \$	December 2024	89,798,800	(160,005)
(220)	USD	90 Day Euro \$	December 2025	54,147,500	(186,919)
Total				5,798,303,074	(5,489,485)

スワップ 2021年8月31日現在

種類	想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
CDS	USD 21,027,900	Fund receives default protection on CDX.NA.HY.30.V14; and pays Fixed 5%	Bank of America	20/6/2023	(119,320)	(1,281,128)
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	(195,452)	(1,060,971)
CDS	USD 17,865,450	Fund receives default protection on CDX.NA.HY.31.V14; and pays Fixed 5%	Bank of America	20/12/2023	(174,930)	(1,320,091)
CDS	USD 47,540,000	Fund receives default protection on CDX.NA.IG.32.V1; and pays Fixed 1%	Bank of America	20/6/2024	(187,689)	(863,431)
CDS	USD 24,742,000	Fund receives default protection on CDX.NA.HY.33.V12; and pays Fixed 5%	Bank of America	20/12/2024	(402,731)	(2,291,881)
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	(324,663)	(78,310)
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	317,307	125,755
CDS	EUR (12,548,990)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	154,202	1,861,469
CDS	USD 6,000,000	Fund receives default protection on CDX.NA.HY.35.V1; and pays Fixed 5%	Bank of America	20/12/2025	(129,987)	(576,423)
CDS	EUR 84,920,000	Fund receives default protection on ITRAXX.XO.35.V1; and pays Fixed 1%	Bank of America	20/6/2026	(237,541)	(2,689,638)
CDS	EUR 18,880,151	Fund receives default protection on ITRAXX.XO.35.V1; and pays Fixed 5%	Bank of America	20/6/2026	(46,347)	(2,738,012)
CDS	EUR 7,000,000	Fund receives default protection on Lloyds Banking Group Plc; and pays Fixed 1%	Bank of America	20/6/2026	(22,050)	(238,363)
CDS	USD 500,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Barclays	20/6/2024	(41,434)	(44,655)
CDS	USD 856,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	Barclays	20/6/2024	(41,482)	(73,449)
CDS	USD 2,740,000	Fund receives default protection on Occidental Petroleum Corp; and pays Fixed 1%	Barclays	20/12/2024	(910,593)	39,739
CDS	USD (1,000,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Barclays	20/12/2024	(38,006)	148,081
CDS	USD (500,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Barclays	20/12/2024	(4,616)	74,040
CDS	USD 1,250,000	Fund receives default protection on Xerox Corp; and pays Fixed 1%	Barclays	20/12/2024	(38,857)	22,479
CDS	USD (3,000,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	Barclays	20/12/2024	(194,073)	454,673
CDS	USD 200,000	Fund receives default protection on Xerox Corp; and pays Fixed 1%	Barclays	20/6/2025	(6,090)	5,135
CDS	USD (510,000)	Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	(9,622)	86,721
CDS	USD (525,000)	Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	(285)	89,272
CDS	USD 1,325,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Barclays	20/6/2025	(97,233)	(24,958)
CDS	USD (256,667)	Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	(3,399)	43,644
CDS	USD (725,000)	Fund provides default protection on Sprint Communications Inc; and receives Fixed 5%	Barclays	20/6/2025	(7,356)	123,280
CDS	USD (750,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	Barclays	20/6/2025	11,726	9,924
CDS	EUR (274,583)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Barclays	20/12/2025	968	26,893
CDS	EUR 910,000	Fund receives default protection on Cellnex Telecom SA; and pays Fixed 5%	Barclays	20/12/2025	(20,240)	(182,805)
CDS	USD (1,757,692)	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	Barclays	20/12/2025	27,550	26,521
CDS	EUR (395,417)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Barclays	20/12/2025	273	38,727
CDS	USD 3,250,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(16,480)	(22,934)
CDS	USD 3,480,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(17,461)	(24,557)
CDS	USD 3,490,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(19,948)	(24,628)

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 3,260,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(20,909)	(23,005)
CDS	USD 4,144,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(25,612)	(29,243)
CDS	USD 3,480,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(17,465)	(24,557)
CDS	USD 3,270,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(21,731)	(23,075)
CDS	USD 3,260,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(20,153)	(23,005)
CDS	USD 39,889,273	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(764,448)	1,351,443
CDS	USD 3,260,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(14,096)	(23,005)
CDS	USD 5,439,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(39,924)	(38,382)
CDS	USD (450,000)	Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	Barclays	20/6/2026	11,637	78,231
CDS	USD 3,480,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(19,890)	(24,557)
CDS	USD 3,480,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(17,465)	(24,557)
CDS	EUR 11,800,000	Fund receives default protection on LANXESS AG; and pays Fixed 1%	Barclays	20/6/2026	(15,664)	(315,584)
CDS	USD 3,250,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(17,237)	(22,934)
CDS	USD 4,301,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(20,808)	(30,351)
CDS	USD 3,250,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(17,993)	(22,934)
CDS	USD 3,270,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(23,246)	(23,076)
CDS	USD 3,480,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Barclays	20/6/2026	(19,891)	(24,557)
CDS	USD 8,439,000	Fund receives default protection on CDX.NA.HY.29.V14; and pays Fixed 5%	BNP Paribas	20/12/2022	(234,064)	(387,402)
CDS	USD 750,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	BNP Paribas	20/6/2024	(39,650)	(64,354)
CDS	USD 500,000	Fund receives default protection on Beazer Homes USA Inc; and pays Fixed 5%	BNP Paribas	20/6/2024	(25,124)	(42,903)
CDS	USD 1,000,000	Fund receives default protection on Devon Energy Corp; and pays Fixed 1%	BNP Paribas	20/12/2024	(5,023)	(6,864)
CDS	USD 500,000	Fund receives default protection on Hess Corp; and pays Fixed 1%	BNP Paribas	20/12/2024	(13,993)	(3,269)
CDS	USD (1,085,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	BNP Paribas	20/12/2024	(68,090)	164,440
CDS	USD 1,250,000	Fund receives default protection on Boeing Co/The; and pays Fixed 1%	BNP Paribas	20/12/2024	11,103	(5,343)
CDS	USD (1,300,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	BNP Paribas	20/6/2025	65,997	28,569
CDS	USD 700,000	Fund receives default protection on Halliburton Co; and pays Fixed 1%	BNP Paribas	20/6/2025	(59,185)	(7,781)
CDS	USD (875,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/6/2025	19,889	11,578
CDS	USD 300,000	Fund receives default protection on Xerox Corp; and pays Fixed 1%	BNP Paribas	20/6/2025	(13,347)	7,703
CDS	USD 1,150,000	Fund receives default protection on General Electric Co; and pays Fixed 1%	BNP Paribas	20/6/2025	(72,315)	(19,054)
CDS	USD (750,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	BNP Paribas	20/6/2025	32,735	16,482
CDS	EUR 1,040,000	Fund receives default protection on Cellnex Telecom SA; and pays Fixed 5%	BNP Paribas	20/12/2025	(19,694)	(208,920)
CDS	USD (550,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/12/2025	10,487	5,409
CDS	EUR (650,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	BNP Paribas	20/12/2025	4,558	92,284

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 (923,077)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	BNP Paribas	20/12/2025	(5,937)	167,646
CDS	USD (818,182)	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	BNP Paribas	20/12/2025	(11,635)	137,125
CDS	USD 1,250,000	Fund receives default protection on Xerox Corp; and pays Fixed 1%	BNP Paribas	20/12/2025	(13,031)	47,531
CDS	USD (490,909)	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	BNP Paribas	20/12/2025	(6,723)	82,275
CDS	USD (650,000)	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	BNP Paribas	20/6/2026	3,182	8,951
CDS	USD 3,240,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2026	(19,104)	(22,864)
CDS	USD (2,315,000)	Fund provides default protection on Dell Inc; and receives Fixed 1%	BNP Paribas	20/6/2026	43,992	15,211
CDS	USD (2,490,000)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	BNP Paribas	20/6/2026	33,393	496,411
CDS	USD 3,240,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2026	(6,696)	48,585
CDS	USD 1,300,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2026	(3,196)	19,494
CDS	USD (725,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/6/2026	4,850	4,730
CDS	USD (700,000)	Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	BNP Paribas	20/6/2026	17,405	121,692
CDS	USD (525,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	BNP Paribas	20/6/2026	1,369	3,425
CDS	USD 3,240,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	BNP Paribas	20/6/2026	(19,852)	(22,864)
CDS	USD (1,115,000)	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	BNP Paribas	20/6/2026	5,293	15,354
CDS	USD 2,958,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/6/2026	(1,915)	44,356
CDS	USD 1,100,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Citibank	20/6/2026	(10,358)	(7,762)
CDS	USD (1,100,000)	Fund provides default protection on Petroleos Mexicanos; and receives Fixed 1%	Citibank	20/6/2026	19,023	(133,697)
CDS	USD 3,080,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Citibank	20/6/2026	(13,467)	(21,735)
CDS	USD (635,000)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	Citibank	20/6/2026	7,884	126,595
CDS	USD 2,958,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/6/2026	(4,594)	44,356
CDS	USD 3,453,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Citibank	20/6/2026	(19,116)	(24,367)
CDS	USD 3,080,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Citibank	20/6/2026	(14,184)	(21,735)
CDS	USD 3,090,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Citibank	20/6/2026	(12,792)	(21,805)
CDS	USD 4,821,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Citibank	20/6/2026	(10,760)	72,292
CDS	USD (1,000,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Citibank	20/6/2026	13,326	200,102
CDS	USD (725,000)	Fund provides default protection on Yum! Brands Inc; and receives Fixed 1%	Citibank	20/6/2026	8,382	4,730
CDS	USD 3,090,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Citibank	20/6/2026	(13,517)	(21,805)
CDS	USD (5,648,500)	Fund provides default protection on Broadcom Inc; and receives Fixed 1%	Citigroup	20/6/2024	505,940	94,707
CDS	USD (9,322,000)	Fund provides default protection on Broadcom Inc; and receives Fixed 1%	Citigroup	20/6/2024	834,979	156,299
CDS	USD (8,445,100)	Fund provides default protection on Broadcom Inc; and receives Fixed 1%	Citigroup	20/6/2024	756,682	141,845
CDS	USD 1,250,000	Fund receives default protection on Staples Inc; and pays Fixed 5%	Citigroup	20/6/2024	38,022	49,325
CDS	USD 430,000	Fund receives default protection on Devon Energy Corp; and pays Fixed 1%	Citigroup	20/12/2024	(1,111)	(2,951)

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 215,000	Fund receives default protection on Ally Financial Inc; and pays Fixed 5%	Citigroup	20/6/2025	(17,837)	(35,359)
CDS	USD 325,000	Fund receives default protection on Ally Financial Inc; and pays Fixed 5%	Citigroup	20/6/2025	(26,966)	(53,450)
CDS	USD (550,000)	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	Citigroup	20/6/2025	4,473	9,040
CDS	USD (1,025,000)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	Citigroup	20/12/2025	(3,287)	186,157
CDS	USD 1,000,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Citigroup	20/12/2025	(36,099)	(9,744)
CDS	USD (2,261,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Citigroup	17/9/2058	(169,825)	(181,013)
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citigroup	17/9/2058	67,284	115,284
CDS	EUR (20,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/6/2025	(144)	2,113
CDS	EUR (290,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/6/2025	(2,084)	30,632
CDS	USD (300,000)	Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	Credit Suisse	20/6/2025	2,549	44,919
CDS	EUR (168,339)	Fund provides default protection on Novafives SAS; and receives Fixed 5%	Credit Suisse	20/12/2025	7,774	(23,329)
CDS	EUR (231,661)	Fund provides default protection on Novafives SAS; and receives Fixed 5%	Credit Suisse	20/12/2025	10,222	(32,104)
CDS	EUR (560,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Credit Suisse	20/12/2025	19,304	54,846
CDS	EUR (110,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Credit Suisse	20/6/2026	7,066	12,858
CDS	USD 416,671,229	Fund receives default protection on CDX.NA.IG.36.V1; and pays Fixed 1%	Credit Suisse	20/6/2026	(689,345)	(10,570,117)
CDS	USD (645,000)	Fund provides default protection on CMBX.NA.7.AA; and receives Fixed 1.5%	Credit Suisse	17/1/2047	45,813	(8,681)
CDS	USD 3,558,112	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Credit Suisse	17/9/2058	(73,489)	(34,066)
CDS	USD (670,000)	Fund provides default protection on CMBX.NA.6.BBB-; and receives Fixed 3%	Credit Suisse	11/5/2063	(125,865)	(182,809)
CDS	USD 2,549,100	Fund receives default protection on CDX.NA.HY.29.V14; and pays Fixed 5%	Deutsche Bank	20/12/2022	(70,532)	(117,019)
CDS	USD (98,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Deutsche Bank	17/9/2058	2,928	(7,846)
CDS	USD 2,858,483	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Deutsche Bank	17/9/2058	(59,492)	(27,368)
CDS	USD 1,610,963	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(5,089)	(4,798)
CDS	USD 3,771,011	Fund receives default protection on CMBX.NA.6.AAA; and pays Fixed 0.5%	Deutsche Bank	11/5/2063	(9,997)	(11,231)
CDS	USD 400,000	Fund receives default protection on Staples Inc; and pays Fixed 5%	Goldman Sachs	20/6/2022	(25,999)	(5,252)
CDS	USD 175,000	Fund receives default protection on Staples Inc; and pays Fixed 5%	Goldman Sachs	20/6/2022	(10,464)	(2,298)
CDS	USD 894,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	(72,844)	(79,843)
CDS	USD 800,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	(56,653)	(72,743)
CDS	USD 825,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	(58,423)	(75,017)
CDS	USD 875,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	Goldman Sachs	20/6/2024	(62,082)	(79,563)
CDS	USD (3,000,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	Goldman Sachs	20/12/2024	(99,619)	444,242
CDS	USD 290,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Goldman Sachs	20/6/2025	(23,578)	(5,463)
CDS	USD 675,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(26,088)	(8,169)
CDS	EUR (1,130,000)	Fund provides default protection on Altice France Holding SA; and receives Fixed 5%	Goldman Sachs	20/6/2025	53,773	66,743

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CDS	EUR (600,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Goldman Sachs	20/6/2025	(11,052)	63,376
CDS	EUR (520,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	Goldman Sachs	20/6/2025	(9,579)	54,925
CDS	USD (1,050,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	Goldman Sachs	20/6/2025	12,354	23,075
CDS	USD 675,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(26,088)	(8,169)
CDS	USD 300,000	Fund receives default protection on Halliburton Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(25,311)	(3,335)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(23,393)	(8,048)
CDS	USD 250,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Goldman Sachs	20/6/2025	(25,255)	(4,709)
CDS	USD 2,000,000	Fund receives default protection on Caterpillar Inc; and pays Fixed 1%	Goldman Sachs	20/6/2025	(28,132)	(60,619)
CDS	USD 3,525,000	Fund receives default protection on Caterpillar Inc; and pays Fixed 1%	Goldman Sachs	20/6/2025	(53,532)	(106,840)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(24,535)	(8,048)
CDS	USD 165,000	Fund receives default protection on Macy's; and pays Fixed 1%	Goldman Sachs	20/6/2025	(27,069)	3,445
CDS	USD 1,040,000	Fund receives default protection on Southwest Airlines Co; and pays Fixed 1%	Goldman Sachs	20/6/2025	(59,750)	(12,587)
CDS	USD 500,000	Fund receives default protection on Xerox Corp; and pays Fixed 1%	Goldman Sachs	20/6/2025	(28,811)	12,839
CDS	USD 650,000	Fund receives default protection on Halliburton Co; and pays Fixed 1%	Goldman Sachs	20/12/2025	(22,980)	(5,872)
CDS	USD 750,000	Fund receives default protection on Hess Corp; and pays Fixed 1%	Goldman Sachs	20/12/2025	(34,691)	(556)
CDS	USD 1,420,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Goldman Sachs	20/12/2025	(57,195)	(25,417)
CDS	USD (1,350,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	Goldman Sachs	20/12/2025	10,930	29,384
CDS	USD 2,870,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(12,420)	43,036
CDS	USD 4,780,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(35,094)	(33,731)
CDS	USD 5,140,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(64,713)	(36,272)
CDS	USD (5,140,000)	Fund provides default protection on Petroleos Mexicanos; and receives Fixed 1%	Goldman Sachs	20/6/2026	86,710	(624,727)
CDS	EUR 2,460,000	Fund receives default protection on Volkswagen AG; and pays Fixed 1%	Goldman Sachs	20/6/2026	(15,948)	(62,381)
CDS	USD 2,850,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(12,149)	42,736
CDS	USD (1,100,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	Goldman Sachs	20/6/2026	(7,767)	229,710
CDS	USD 2,940,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(10,792)	(20,747)
CDS	USD 2,850,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(8,939)	42,736
CDS	USD 2,860,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(12,191)	42,886
CDS	USD 2,810,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(18,024)	(19,829)
CDS	USD 2,810,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(18,676)	(19,829)
CDS	USD 2,930,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(13,489)	(20,676)
CDS	USD 2,820,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(18,742)	(19,900)
CDS	USD 22,900,795	Fund receives default protection on Philippine Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(30,810)	(598,202)
CDS	USD 2,850,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(10,220)	42,736

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CDS	USD 3,080,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(14,906)	(21,735)
CDS	USD 3,080,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(14,906)	(21,735)
CDS	USD 1,140,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(3,587)	17,095
CDS	EUR (90,000)	Fund provides default protection on CMA CGM SA; and receives Fixed 5%	Goldman Sachs	20/6/2026	2,254	10,520
CDS	USD 2,570,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(11,122)	38,538
CDS	USD 2,830,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(18,809)	(19,971)
CDS	USD 1,537,561	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(39,666)	60,609
CDS	USD 86,463,660	Fund receives default protection on Republic of South Africa Government Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(2,230,564)	3,408,284
CDS	USD 3,080,000	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	(14,906)	(21,735)
CDS	USD 6,078,440	Fund receives default protection on Chile Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2026	6,863	(109,206)
CDS	EUR (401,312)	Fund provides default protection on TK Elevator Holdco GmbH; and receives Fixed 5%	Goldman Sachs	20/12/2026	33,563	40,114
CDS	USD 645,000	Fund receives default protection on CMBX.NA.7.AA; and pays Fixed 1.5%	Goldman Sachs	17/1/2047	(29,451)	8,681
CDS	USD (2,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	(167,869)	(180,132)
CDS	USD (1,129,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	27,140	(90,386)
CDS	USD (660,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	20,455	(52,839)
CDS	USD (220,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	6,980	(17,613)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	16,832	(150)
CDS	USD (948,150)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	17,943	(141)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	18,945	(150)
CDS	USD (1,841,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Goldman Sachs	17/9/2058	75,700	(147,388)
CDS	USD 660,000	Fund receives default protection on CMBX.NA.14.BBB-; and pays Fixed 3%	Goldman Sachs	16/12/2072	(11,945)	21,628
CDS	USD 400,000	Fund receives default protection on Staples Inc; and pays Fixed 5%	JP Morgan	20/6/2022	(33,522)	(5,252)
CDS	EUR 399,578	Fund receives default protection on Novafives SAS; and pays Fixed 5%	JP Morgan	20/12/2022	(598)	12,159
CDS	USD 1,644,000	Fund receives default protection on KB Home; and pays Fixed 5%	JP Morgan	20/12/2023	(95,055)	(158,342)
CDS	USD 820,000	Fund receives default protection on RR Donnelley & Sons Co; and pays Fixed 5%	JP Morgan	20/12/2023	(57,714)	(38,249)
CDS	USD 822,410	Fund receives default protection on Realogy Group LLC; and pays Fixed 5%	JP Morgan	20/12/2023	(59,354)	(62,865)
CDS	USD 250,000	Fund receives default protection on Tenet Healthcare Corp; and pays Fixed 5%	JP Morgan	20/6/2024	(20,836)	(22,732)
CDS	USD (10,210,000)	Fund provides default protection on Italy Buoni Poliennali Del Tesoro; and receives Fixed 1%	JP Morgan	20/12/2024	222,546	231,023
CDS	USD 10,210,000	Fund receives default protection on Italy Buoni Poliennali Del Tesoro; and pays Fixed 1%	JP Morgan	20/12/2024	(293,497)	(156,649)
CDS	USD 825,000	Fund receives default protection on Broadcom Inc; and pays Fixed 1%	JP Morgan	20/12/2024	(31,117)	(14,378)
CDS	USD 1,495,000	Fund receives default protection on Broadcom Inc; and pays Fixed 1%	JP Morgan	20/12/2024	(56,337)	(26,003)
CDS	USD (1,150,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	JP Morgan	20/12/2024	(73,130)	174,291
CDS	USD (425,000)	Fund provides default protection on Advanced Micro Devices Inc; and receives Fixed 5%	JP Morgan	20/12/2024	(27,026)	64,412

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CDS	USD 290,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	JP Morgan	20/12/2024	(48,047)	(31,832)
CDS	USD 1,110,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	JP Morgan	20/12/2024	(180,349)	(118,287)
CDS	EUR (1,130,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/6/2025	(12,688)	156,245
CDS	USD (600,000)	Fund provides default protection on Kraft Heinz Foods Co; and receives Fixed 1%	JP Morgan	20/6/2025	5,692	9,862
CDS	USD (1,000,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	JP Morgan	20/6/2025	14,887	21,976
CDS	EUR (790,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	JP Morgan	20/6/2025	(10,616)	83,444
CDS	USD (500,000)	Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	JP Morgan	20/6/2025	8,062	74,866
CDS	EUR (14,615)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	JP Morgan	20/6/2025	(115)	1,544
CDS	USD (750,000)	Fund provides default protection on HCA-The Healthcare Co; and receives Fixed 5%	JP Morgan	20/6/2025	(11,189)	125,366
CDS	EUR (1,130,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	JP Morgan	20/6/2025	(3,680)	119,357
CDS	USD 1,380,000	Fund receives default protection on Avis Budget Group Inc; and pays Fixed 5%	JP Morgan	20/6/2025	(287,419)	(156,398)
CDS	USD 840,000	Fund receives default protection on Caterpillar Inc; and pays Fixed 1%	JP Morgan	20/6/2025	(16,197)	(25,460)
CDS	USD (790,000)	Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	JP Morgan	20/12/2025	(13,430)	127,962
CDS	USD (1,075,000)	Fund provides default protection on NRG Energy Inc; and receives Fixed 5%	JP Morgan	20/12/2025	(10,319)	174,125
CDS	EUR (300,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	3,220	42,593
CDS	EUR (600,000)	Fund provides default protection on Altice France SA/France; and receives Fixed 5%	JP Morgan	20/12/2025	8,860	58,764
CDS	EUR (20,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	215	2,840
CDS	USD (850,000)	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	JP Morgan	20/12/2025	(14,573)	142,458
CDS	EUR (1,340,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	14,383	190,248
CDS	EUR (1,300,000)	Fund provides default protection on Virgin Media Finance Plc; and receives Fixed 5%	JP Morgan	20/12/2025	22,021	184,569
CDS	USD (553,846)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	JP Morgan	20/12/2025	(469)	100,588
CDS	USD (862,500)	Fund provides default protection on Dell Inc; and receives Fixed 1%	JP Morgan	20/12/2025	24,715	7,796
CDS	USD (862,500)	Fund provides default protection on Dell Inc; and receives Fixed 1%	JP Morgan	20/12/2025	22,801	7,796
CDS	EUR (900,000)	Fund provides default protection on Novafives SAS; and receives Fixed 5%	JP Morgan	20/12/2025	20,782	(124,724)
CDS	USD (490,909)	Fund provides default protection on CCO Holdings LLC / CCO Holdings Capital Corp; and receives Fixed 5%	JP Morgan	20/12/2025	(7,884)	82,275
CDS	USD (1,300,000)	Fund provides default protection on AT&T Inc; and receives Fixed 1%	JP Morgan	20/12/2025	21,870	28,296
CDS	USD 31,182,000	Fund receives default protection on Indonesia Government International Bond; and pays Fixed 1%	JP Morgan	20/6/2026	(309,064)	(472,801)
CDS	EUR 2,407,423	Fund receives default protection on British American Tobacco Plc; and pays Fixed 1%	JP Morgan	20/6/2026	(3,899)	(42,016)
CDS	EUR 601,888	Fund receives default protection on British American Tobacco Plc; and pays Fixed 1%	JP Morgan	20/6/2026	(774)	(10,505)
CDS	EUR (260,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	(2,136)	27,008
CDS	USD (635,000)	Fund provides default protection on United Rentals Inc; and receives Fixed 5%	JP Morgan	20/6/2026	4,648	118,326
CDS	EUR 612,000	Fund receives default protection on British American Tobacco Plc; and pays Fixed 1%	JP Morgan	20/6/2026	(344)	(10,681)

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CDS	EUR (260,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	JP Morgan	20/6/2026	936	27,008
CDS	EUR 1,106,575	Fund receives default protection on British American Tobacco Plc; and pays Fixed 1%	JP Morgan	20/6/2026	(1,431)	(19,313)
CDS	USD (645,000)	Fund provides default protection on Dell Inc; and receives Fixed 1%	JP Morgan	20/6/2026	12,279	4,238
CDS	EUR 602,114	Fund receives default protection on British American Tobacco Plc; and pays Fixed 1%	JP Morgan	20/6/2026	(779)	(10,509)
CDS	USD (400,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	58,578	(32,023)
CDS	USD (507,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	JP Morgan	17/9/2058	14,992	(40,590)
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/11/2059	37	(3,127)
CDS	USD 670,000	Fund receives default protection on CMBX.NA.6.BBB-; and pays Fixed 3%	JP Morgan	11/5/2063	121,600	182,809
CDS	USD 3,445,000	Fund receives default protection on Boeing Co/The; and pays Fixed 1%	Morgan Stanley	20/12/2024	11,922	(14,724)
CDS	USD 811,501	Fund receives default protection on Brazilian Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2025	(65,414)	12,959
CDS	USD 1,250,000	Fund receives default protection on Simon Property Group LP; and pays Fixed 1%	Morgan Stanley	20/6/2025	(103,433)	(23,546)
CDS	EUR (290,000)	Fund provides default protection on ADLER Real Estate AG; and receives Fixed 5%	Morgan Stanley	20/12/2025	(20,092)	28,216
CDS	EUR 940,000	Fund receives default protection on Cellnex Telecom SA; and pays Fixed 5%	Morgan Stanley	20/12/2025	(12,970)	(188,831)
CDS	USD (923,077)	Fund provides default protection on T-Mobile USA Inc; and receives Fixed 5%	Morgan Stanley	20/12/2025	(2,805)	167,646
CDS	USD 46,090,973	Fund receives default protection on Mexico Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2026	(606,766)	(325,251)
CDS	USD (282,209)	Fund provides default protection on Mexico Government International Bond; and receives Fixed 1%	Morgan Stanley	20/6/2026	3,879	1,991
CDS	USD (500,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	92,594	(40,029)
CDS	USD (2,250,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(168,249)	(180,132)
CDS	USD (6,630,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(509,011)	(530,789)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	128,372	(361,865)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	143,653	(361,865)
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	16,425	51,718
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Morgan Stanley	17/9/2058	12,892	40,590
CDS	USD (700,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(56,668)	(56,041)
CDS	USD (4,520,500)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	139,698	(361,905)
CDS	USD 1,998,939	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(41,285)	(19,138)
CDS	USD 3,628,075	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(74,936)	(34,736)
CDS	USD (3,616,400)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	99,373	(289,524)
CDS	USD (9,149,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(691,671)	(732,456)
CDS	USD (2,006,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	33,218	(299)
CDS	USD (4,520,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	143,378	(361,865)
CDS	USD 4,017,868	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(87,800)	(38,468)
IFS	GBP 9,585,000	Fund receives default protection on UKRPI + 0 bps; and pays Fixed 3.345%	Bank of America	16/1/2025	120,351	120,351

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IFS	GBP 36,460,000	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.4275%	Bank of America	15/11/2025	1,686,528	1,686,528
IFS	GBP 9,585,000	Fund provides default protection on UKRPI + 0 bps; and receives Fixed 3.4805%	Bank of America	16/1/2030	(383,706)	(383,706)
IFS	GBP 1,290,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.334%	Bank of America	15/5/2030	(97,823)	(97,823)
IFS	GBP 36,460,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.51%	Bank of America	15/11/2030	(2,850,064)	(2,850,064)
IFS	GBP 1,316,714	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.473%	Bank of America	15/11/2030	(111,600)	(111,600)
IFS	GBP 3,937,186	Fund receives default protection UKRPI + 0bps; and pays Fixed 3.46%	Bank of America	15/11/2030	(342,708)	(342,708)
IFS	USD 4,341,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.321%	Bank of America	25/2/2031	(213,289)	(213,289)
IFS	USD 1,266,125	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.35%	Bank of America	5/3/2031	(57,811)	(57,811)
IFS	USD 1,266,125	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.354%	Bank of America	5/3/2031	(57,245)	(57,245)
IFS	USD 2,532,250	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.3575%	Bank of America	5/3/2031	(113,501)	(113,501)
IFS	USD 3,630,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.445%	Bank of America	18/3/2031	(125,544)	(125,544)
IFS	USD 7,250,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.4545%	Bank of America	18/3/2031	(242,991)	(242,991)
IFS	USD 1,810,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.443%	Bank of America	25/3/2031	(62,591)	(62,591)
IFS	USD 3,950,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.505%	Bank of America	30/3/2031	(108,858)	(108,858)
IFS	USD 12,360,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.6694%	Bank of America	14/5/2031	(71,634)	(71,634)
IFS	GBP 1,914,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.735%	Bank of America	15/5/2031	(82,141)	(82,141)
IFS	USD 1,123,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.484%	Bank of America	11/6/2031	(25,958)	(25,958)
IFS	USD 6,579,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.48%	Bank of America	16/6/2031	(148,537)	(148,537)
IFS	USD 3,289,500	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.455%	Bank of America	18/6/2031	(82,203)	(82,203)
IFS	USD 755,229	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.4515%	Bank of America	24/6/2031	(18,278)	(18,278)
IFS	GBP 4,900,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.81%	Bank of America	15/7/2031	(82,787)	(82,787)
IFS	USD 6,430,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.394%	Bank of America	22/7/2031	(161,095)	(161,095)
IFS	USD 2,572,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.413%	Bank of America	22/7/2031	(58,992)	(58,992)
IFS	USD 3,169,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.44625%	Bank of America	23/7/2031	(60,287)	(60,287)
IFS	USD 6,579,000	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.5375%	Bank of America	6/8/2031	(36,617)	(36,617)
IFS	USD 489,687	Fund provides default protection USCPIU + 0bps; and receives Fixed 2.4645%	Bank of America	25/8/2031	(4,191)	(4,191)
IFS	GBP 2,950,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.6875%	Bank of America	15/8/2041	(24,767)	(24,767)
IFS	GBP 2,000,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.423%	Bank of America	15/3/2048	(58,588)	(58,588)
IFS	EUR 692,500	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 1.89%	Bank of America	15/8/2051	(6,549)	(6,549)
IFS	GBP 4,210,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.85%	Credit Suisse	15/7/2031	(40,420)	(40,420)
IFS	GBP 3,395,000	Fund provides default protection on UKRPI + 0bps; and receives Fixed 3.5325%	Morgan Stanley	15/11/2046	130,684	130,684
IRS	USD 275,700,000	Fund receives Fixed 2.222%; and pays Floating USD LIBOR 3 Month	Bank of America	1/11/2021	960,745	960,745
IRS	NOK 159,676,000	Fund receives Fixed 0.49%; and pays Floating NOK NIBOR 6 Month	Bank of America	2/9/2022	(83,124)	(83,124)

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IRS	NOK 285,184,000	Fund receives Fixed 0.47%; and pays Floating NOK NIBOR 3 Month	Bank of America	23/11/2022	(155,069)	(155,069)
IRS	NOK 323,213,200	Fund receives Fixed 0.47%; and pays Floating NOK NIBOR 3 Month	Bank of America	24/11/2022	(176,587)	(176,587)
IRS	NOK 258,564,560	Fund receives Fixed 0.47%; and pays Floating NOK NIBOR 3 Month	Bank of America	25/11/2022	(141,939)	(141,939)
IRS	NOK 491,273,664	Fund receives Fixed 0.47%; and pays Floating NOK NIBOR 3 Month	Bank of America	26/11/2022	(274,902)	(274,902)
IRS	NOK 271,492,288	Fund receives Fixed 0.475%; and pays Floating NOK NIBOR 3 Month	Bank of America	26/11/2022	(150,361)	(150,361)
IRS	NOK 271,492,288	Fund receives Fixed 0.495%; and pays Floating NOK NIBOR 3 Month	Bank of America	7/12/2022	(149,667)	(149,667)
IRS	MXN 393,224,917	Fund receives Fixed 4.415%; and pays Floating MXN MXIBITIE 1 Month	Bank of America	28/2/2023	(352,211)	(352,211)
IRS	MXN 393,224,917	Fund receives Fixed 4.495%; and pays Floating MXN MXIBITIE 1 Month	Bank of America	3/3/2023	(332,147)	(332,147)
IRS	CLP 19,211,685,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 6 Month; and pays Fixed 1.42%	Bank of America	1/4/2023	456,329	456,329
IRS	CLP 19,211,685,000	Fund receives Fixed 1.65%; and pays Floating CLP Sinacofi Chile Interbank Rate 6 Month	Bank of America	28/5/2023	(476,118)	(476,118)
IRS	PLN 101,255,500	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 0.72%	Bank of America	17/6/2023	83,886	83,886
IRS	PLN 101,255,500	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 0.73524%	Bank of America	17/6/2023	76,711	76,711
IRS	PLN 70,111,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 0.755%	Bank of America	18/6/2023	46,665	46,665
IRS	PLN 163,573,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 0.827%	Bank of America	22/6/2023	54,915	54,915
IRS	USD 305,180,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.7605%	Bank of America	12/7/2023	(4,292,811)	(4,292,811)
IRS	PLN 126,648,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 0.595%	Bank of America	23/7/2023	208,780	208,780
IRS	MXN 1,081,894,000	Fund receives Fixed 5.84%; and pays Floating MXN MXIBITIE 1 Month	Bank of America	14/8/2023	51,470	51,470
IRS	GBP 119,670,000	Fund receives Fixed 0.42%; and pays Floating GBP LIBOR 1 Day	Bank of America	26/8/2023	39,651	48,048
IRS	SGD 29,925,000	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 0.313%	Bank of America	15/9/2023	1,428	1,428
IRS	SGD 26,325,000	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 0.318%	Bank of America	15/9/2023	(699)	(699)
IRS	SGD 26,282,850	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 0.323%	Bank of America	15/9/2023	(2,650)	(2,650)
IRS	SGD 29,937,150	Fund receives Floating SGD SGDOW 6 Month; and pays Fixed 0.324%	Bank of America	15/9/2023	(3,463)	(3,463)
IRS	KRW 49,009,938,570	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	43,745	43,745
IRS	KRW 100,843,495,000	Fund receives Fixed 1.64%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	98,519	98,519
IRS	KRW 46,505,755,000	Fund receives Fixed 1.665%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	55,242	55,242
IRS	CAD 61,103,000	Fund receives Fixed 0.806%; and pays Floating CAD CDOR 3 Month	Bank of America	16/11/2023	(172,016)	(172,016)
IRS	CAD 38,583,000	Fund receives Fixed 0.78%; and pays Floating CAD CDOR 3 Month	Bank of America	17/11/2023	(117,724)	(117,724)
IRS	CAD 151,036,000	Fund receives Fixed 0.78%; and pays Floating CAD CDOR 3 Month	Bank of America	18/11/2023	(466,292)	(466,292)
IRS	CNY 211,143,883	Fund receives Fixed 2.2925%; and pays Floating CNY CNRR 7 Day	Bank of America	15/12/2023	21,146	21,146
IRS	CNY 146,800,000	Fund receives Fixed 2.32%; and pays Floating CNY CNRR 7 Day	Bank of America	15/12/2023	30,111	30,111
IRS	CNY 203,900,000	Fund receives Fixed 2.3225%; and pays Floating CNY CNRR 7 Day	Bank of America	15/12/2023	43,352	43,352
IRS	CNY 295,000,000	Fund receives Fixed 2.33%; and pays Floating CNY CNRR 7 Day	Bank of America	15/12/2023	69,355	69,355
IRS	CNY 173,660,000	Fund receives Fixed 2.33%; and pays Floating CNY CNRR 7 Day	Bank of America	15/12/2023	36,922	36,922

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IRS	USD 2,670,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.359%	Bank of America	16/12/2023	1,979	2,092
IRS	USD 27,310,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.457%	Bank of America	21/12/2023	(32,281)	(32,281)
IRS	USD 27,220,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.515%	Bank of America	29/12/2023	(62,440)	(62,440)
IRS	USD 6,790,000	Fund receives Fixed 0.4355%; and pays Floating USD LIBOR 3 Month	Bank of America	25/1/2024	1,841	1,841
IRS	USD 13,580,000	Fund receives Fixed 0.38%; and pays Floating USD LIBOR 3 Month	Bank of America	7/2/2024	(15,317)	(15,317)
IRS	USD 21,210,000	Fund receives Fixed 0.3965%; and pays Floating USD LIBOR 3 Month	Bank of America	8/2/2024	(17,554)	(17,554)
IRS	MXN 279,585,258	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	27/2/2024	(422,186)	(422,186)
IRS	MXN 278,683,371	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(365,716)	(365,716)
IRS	USD 6,890,000	Fund receives Fixed 0.485%; and pays Floating USD LIBOR 3 Month	Bank of America	2/3/2024	1,743	1,743
IRS	USD 354,810,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.398%	Bank of America	8/3/2024	131,327	131,327
IRS	USD 28,150,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.442%	Bank of America	11/3/2024	(19,343)	(19,343)
IRS	USD 104,313,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.447%	Bank of America	19/3/2024	(71,311)	(71,311)
IRS	USD 55,235,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.443%	Bank of America	23/3/2024	(26,899)	(26,899)
IRS	USD 6,850,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.6535%	Bank of America	5/4/2024	(19,713)	(19,713)
IRS	USD 80,962,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.5085%	Bank of America	6/4/2024	(157,918)	(157,918)
IRS	USD 51,849,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.505%	Bank of America	7/4/2024	(96,356)	(96,356)
IRS	USD 40,651,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.49%	Bank of America	13/4/2024	(56,016)	(56,016)
IRS	USD 27,096,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.4785%	Bank of America	16/4/2024	(28,767)	(28,767)
IRS	USD 26,510,000	Fund receives Fixed 0.5865%; and pays Floating USD LIBOR 3 Month	Bank of America	20/4/2024	31,330	31,330
IRS	USD 6,750,000	Fund receives Fixed 0.5115%; and pays Floating USD LIBOR 3 Month	Bank of America	22/4/2024	(2,266)	(2,266)
IRS	USD 2,860,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.536%	Bank of America	26/4/2024	(178)	(178)
IRS	USD 54,600,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.497%	Bank of America	30/4/2024	(74,962)	(74,962)
IRS	USD 87,929,483	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.525%	Bank of America	6/6/2024	108,681	108,681
IRS	USD 39,905,159	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.4395%	Bank of America	7/6/2024	28,850	28,850
IRS	USD 4,440,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.6795%	Bank of America	20/6/2024	(6,813)	(6,813)
IRS	USD 27,350,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.7215%	Bank of America	21/6/2024	(64,425)	(64,425)
IRS	USD 13,650,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.7365%	Bank of America	23/6/2024	(35,690)	(35,690)
IRS	USD 39,747,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.536%	Bank of America	24/6/2024	(66,254)	(66,254)
IRS	USD 79,318,511	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.5705%	Bank of America	28/6/2024	(203,445)	(203,445)
IRS	USD 13,680,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.762%	Bank of America	28/6/2024	(41,810)	(41,810)
IRS	USD 73,770,363	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.51%	Bank of America	13/7/2024	(44,051)	(44,051)
IRS	USD 109,280,260	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.5425%	Bank of America	16/7/2024	(165,106)	(165,106)
IRS	USD 72,845,435	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.5465%	Bank of America	20/7/2024	(111,140)	(111,140)

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IRS	USD 36,422,718	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.548%	Bank of America	20/7/2024	(57,144)	(57,144)
IRS	USD 145,204,848	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.487%	Bank of America	23/7/2024	31,322	31,322
IRS	USD 110,244,063	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.5555%	Bank of America	12/8/2024	(161,880)	(161,880)
IRS	USD 2,190,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.7385%	Bank of America	12/8/2024	(3,346)	(3,346)
IRS	USD 71,761,051	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.566%	Bank of America	13/8/2024	(126,547)	(126,547)
IRS	MXN 722,564,424	Fund receives Fixed 6.105%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	15/8/2024	22,901	22,901
IRS	MXN 43,074,576	Fund receives Fixed 6.12%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	15/8/2024	2,248	2,248
IRS	USD 9,325,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.7777%	Bank of America	15/8/2024	(20,515)	(20,515)
IRS	USD 73,323,670	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.565%	Bank of America	27/8/2024	(111,591)	(111,591)
IRS	USD 36,295,220	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.5665%	Bank of America	27/8/2024	(56,858)	(56,858)
IRS	USD 36,845,135	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.56886%	Bank of America	27/8/2024	(60,309)	(60,309)
IRS	USD 36,845,140	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.5704%	Bank of America	27/8/2024	(61,998)	(61,998)
IRS	USD 113,340,000	Fund receives Fixed 1.568%; and pays Floating USD LIBOR 3 Month	Bank of America	23/9/2024	3,593,145	3,593,145
IRS	USD 12,780,000	Fund receives Fixed 3.0855%; and pays Floating USD LIBOR 3 Month	Bank of America	29/11/2024	1,040,973	1,040,973
IRS	USD 14,170,000	Fund receives Fixed 0.358%; and pays Floating USD LIBOR 3 Month	Bank of America	2/6/2025	(158,170)	(158,170)
IRS	GBP 121,990,000	Fund receives Floating GBP LIBOR 1 Day; and pays Fixed 0.62%	Bank of America	27/8/2025	(67,317)	(65,423)
IRS	USD 19,880,000	Fund receives Fixed 0.4711%; and pays Floating USD LIBOR 3 Month	Bank of America	21/1/2026	(249,990)	(249,990)
IRS	USD 134,399,473	Fund receives Fixed 0.374%; and pays Floating USD LIBOR 3 Month	Bank of America	10/2/2026	(2,334,878)	(2,334,878)
IRS	USD 13,330,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.505%	Bank of America	25/2/2026	(19,688)	(19,688)
IRS	USD 10,910,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.68%	Bank of America	6/3/2026	(34,243)	(34,243)
IRS	USD 217,720,000	Fund receives Fixed 0.83%; and pays Floating USD LIBOR 3 Month	Bank of America	8/3/2026	516,406	516,406
IRS	USD 330,418,193	Fund receives Fixed 0.839%; and pays Floating USD LIBOR 3 Month	Bank of America	8/4/2026	734,708	734,708
IRS	USD 136,054,550	Fund receives Fixed 0.859%; and pays Floating USD LIBOR 3 Month	Bank of America	8/4/2026	426,518	426,518
IRS	USD 330,418,193	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.589%	Bank of America	8/4/2026	3,029,317	3,029,317
IRS	USD 136,054,550	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.609%	Bank of America	8/4/2026	1,123,374	1,123,374
IRS	EUR 24,700,000	Fund receives Fixed -0.36462%; and pays Floating EUR EURIBOR 6 Month	Bank of America	10/4/2026	(8,142)	(8,142)
IRS	EUR 24,710,000	Fund receives Fixed -0.36992%; and pays Floating EUR EURIBOR 6 Month	Bank of America	10/4/2026	(15,349)	(15,349)
IRS	USD 310,009,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.618%	Bank of America	26/5/2026	2,772,083	2,772,083
IRS	USD 155,183,308	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.628%	Bank of America	27/5/2026	1,319,475	1,319,475
IRS	USD 310,366,616	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.629%	Bank of America	27/5/2026	2,624,398	2,624,398
IRS	USD 155,183,308	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.8385%	Bank of America	27/5/2026	(212,079)	(212,079)
IRS	USD 47,591,106	Fund receives Fixed 0.9645%; and pays Floating USD LIBOR 3 Month	Bank of America	28/6/2026	324,929	324,929
IRS	USD 43,471,821	Fund receives Fixed 0.8605%; and pays Floating USD LIBOR 3 Month	Bank of America	13/7/2026	70,688	70,688

種類	想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
IRS	USD 3,246,500	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.8885%	Bank of America	23/8/2026	(326,854)	(326,854)
IRS	THB 221,580,000	Fund receives Fixed 1.015%; and pays Floating THB BKIBOR 6 Month	Bank of America	15/9/2026	64,755	64,755
IRS	INR 565,030,000	Fund receives Fixed 5.239%; and pays Floating INR MIBOR 6 Month	Bank of America	15/9/2026	27,310	27,310
IRS	USD 26,620,000	Fund receives Fixed 0.917%; and pays Floating USD LIBOR 3 Month	Bank of America	17/9/2026	78,675	78,675
IRS	USD 25,146,110	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.93%	Bank of America	14/10/2026	(63,885)	(63,885)
IRS	USD 132,303,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.978%	Bank of America	12/11/2026	(499,537)	(499,537)
IRS	EUR 19,260,000	Fund receives Fixed -0.15%; and pays Floating EUR EURIBOR 6 Month	Bank of America	16/11/2026	195,185	195,185
IRS	USD 8,042,000	Fund receives Fixed 1.342%; and pays Floating USD LIBOR 3 Month	Bank of America	22/3/2027	135,340	135,340
IRS	USD 10,890,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.27%	Bank of America	20/4/2027	(133,000)	(133,000)
IRS	USD 14,610,000	Fund receives Fixed 0.6485%; and pays Floating USD LIBOR 3 Month	Bank of America	20/6/2027	(304,069)	(304,069)
IRS	USD 14,610,000	Fund receives Fixed 0.6795%; and pays Floating USD LIBOR 3 Month	Bank of America	20/6/2027	(281,824)	(281,824)
IRS	USD 21,850,000	Fund receives Fixed 1.17%; and pays Floating USD LIBOR 3 Month	Bank of America	19/7/2027	83,887	83,887
IRS	USD 2,830,000	Fund receives Fixed 1.207%; and pays Floating USD LIBOR 3 Month	Bank of America	16/8/2027	12,707	12,707
IRS	USD 17,730,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.4985%	Bank of America	17/8/2027	481,786	481,786
IRS	USD 23,350,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.83433%	Bank of America	15/11/2027	221,057	221,057
IRS	USD 23,410,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.25132%	Bank of America	15/2/2028	(348,185)	(348,185)
IRS	USD 289,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.9025%	Bank of America	14/3/2028	(34,811)	(34,811)
IRS	USD 12,840,000	Fund receives Fixed 1.03231%; and pays Floating USD LIBOR 3 Month	Bank of America	15/5/2028	(15,601)	(15,601)
IRS	USD 14,810,000	Fund receives Fixed 0.6555%; and pays Floating USD LIBOR 3 Month	Bank of America	12/7/2028	(503,614)	(503,614)
IRS	USD 3,930,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3.035%	Bank of America	13/9/2028	(530,709)	(530,709)
IRS	USD 67,625,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 3.0035%	Bank of America	16/2/2029	(9,317,437)	(9,317,437)
IRS	EUR 2,330,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.185%	Bank of America	16/1/2030	(76,694)	(76,326)
IRS	USD 15,435,000	Fund receives Fixed 0.6475%; and pays Floating USD LIBOR 3 Month	Bank of America	25/9/2030	(778,114)	(778,114)
IRS	USD 15,435,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.6965%	Bank of America	25/9/2030	711,921	711,921
IRS	USD 12,348,000	Fund receives Fixed 0.6795%; and pays Floating USD LIBOR 3 Month	Bank of America	29/9/2030	(589,674)	(589,674)
IRS	USD 12,348,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.75%	Bank of America	29/9/2030	513,375	513,375
IRS	USD 22,729,641	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.16%	Bank of America	4/2/2031	177,249	177,249
IRS	USD 13,290,125	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.1825%	Bank of America	5/2/2031	76,658	76,658
IRS	USD 24,030,250	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.762%	Bank of America	10/3/2031	(3,330,737)	(3,330,737)
IRS	USD 4,270,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.602%	Bank of America	18/3/2031	(137,557)	(137,557)
IRS	USD 8,530,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.606%	Bank of America	18/3/2031	(277,926)	(277,926)
IRS	USD 2,130,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.657%	Bank of America	25/3/2031	(79,265)	(79,265)
IRS	USD 4,770,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.6795%	Bank of America	30/3/2031	(187,275)	(187,275)

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IRS	USD 7,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.522%	Bank of America	30/3/2031	(267)	(267)
IRS	USD 99,223,625	Fund receives Fixed 1.3755%; and pays Floating USD LIBOR 3 Month	Bank of America	7/4/2031	1,102,648	1,102,648
IRS	USD 56,704,534	Fund receives Fixed 1.3955%; and pays Floating USD LIBOR 3 Month	Bank of America	8/4/2031	734,370	734,370
IRS	USD 15,410,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.65%	Bank of America	14/5/2031	(573,245)	(558,954)
IRS	USD 37,379,705	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.5445%	Bank of America	27/5/2031	(950,258)	(984,243)
IRS	USD 8,587,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.5165%	Bank of America	28/5/2031	(203,959)	(203,959)
IRS	USD 6,616,652	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.517%	Bank of America	28/5/2031	(157,469)	(157,469)
IRS	USD 1,733,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.573%	Bank of America	1/6/2031	(50,129)	(50,129)
IRS	USD 13,120,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.76%	Bank of America	3/6/2031	619,620	619,620
IRS	USD 15,943,500	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.096%	Bank of America	15/6/2031	(273,403)	(277,926)
IRS	USD 31,887,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.1%	Bank of America	15/6/2031	(561,809)	(561,809)
IRS	USD 113,894,934	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.14%	Bank of America	17/6/2031	(2,216,277)	(2,216,277)
IRS	USD 57,380,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.1205%	Bank of America	18/6/2031	(1,063,744)	(1,063,744)
IRS	USD 23,562,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.95%	Bank of America	2/7/2031	(245,993)	(245,993)
IRS	USD 54,978,246	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.953%	Bank of America	2/7/2031	(581,679)	(581,679)
IRS	USD 1,410,000	Fund receives Floating USD LIBOR 1 Day; and pays Fixed 1.0325%	Bank of America	10/8/2031	622	622
IRS	USD 4,690,000	Fund receives Fixed 1.2945%; and pays Floating USD LIBOR 3 Month	Bank of America	17/8/2031	8,099	8,099
IRS	USD 6,912,000	Fund receives Fixed 1.254%; and pays Floating USD LIBOR 3 Month	Bank of America	18/8/2031	(14,836)	(14,836)
IRS	USD 2,150,000	Fund receives Fixed 1.28103%; and pays Floating USD LIBOR 3 Month	Bank of America	18/8/2031	942	942
IRS	MXN 117,880,000	Fund receives Fixed 6.91%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	18/8/2031	(8,132)	(8,132)
IRS	USD 1,481,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.2555%	Bank of America	18/8/2031	2,967	2,967
IRS	GBP 1,655,000	Fund receives Fixed 0.858%; and pays Floating GBP LIBOR 1 Day	Bank of America	19/8/2031	(8,466)	59,732
IRS	USD 1,745,000	Fund receives Fixed 0.989%; and pays Floating USD LIBOR 1 Day	Bank of America	19/8/2031	(8,762)	(8,762)
IRS	USD 1,745,000	Fund receives Fixed 1.0045%; and pays Floating USD LIBOR 1 Day	Bank of America	19/8/2031	(6,135)	(6,135)
IRS	USD 3,260,000	Fund receives Floating USD LIBOR 1 Day; and pays Fixed 0.99%	Bank of America	24/8/2031	16,819	16,819
IRS	EUR 41,523,251	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Bank of America	26/8/2031	(313,768)	(313,768)
IRS	USD 3,500,000	Fund receives Floating USD LIBOR 1 Day; and pays Fixed 1.0675%	Bank of America	27/8/2031	(7,951)	(7,951)
IRS	USD 3,060,000	Fund receives Fixed 1.078%; and pays Floating USD LIBOR 1 Day	Bank of America	1/9/2031	9,420	9,420
IRS	USD 2,468,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.32868%	Bank of America	1/9/2031	(11,779)	(11,779)
IRS	THB 106,110,000	Fund receives Fixed 1.89%; and pays Floating THB BKIBOR 6 Month	Bank of America	15/9/2031	160,533	160,533
IRS	USD 10,220,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.685%	Bank of America	23/9/2031	(387,973)	(387,973)
IRS	USD 32,229,122	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.378%	Bank of America	12/10/2031	(244,666)	(244,666)
IRS	USD 48,161,015	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.36%	Bank of America	14/10/2031	(279,135)	(279,135)

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IRS	USD 17,494,082	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.421%	Bank of America	26/11/2031	(167,557)	(167,557)
IRS	USD 12,126,284	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.39%	Bank of America	30/11/2031	(78,144)	(78,144)
IRS	USD 5,000,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.568%	Bank of America	22/2/2032	(98,798)	(98,798)
IRS	USD 14,460,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.765%	Bank of America	4/5/2032	869,018	869,018
IRS	USD 9,210,000	Fund receives Fixed 1.463%; and pays Floating USD LIBOR 3 Month	Bank of America	26/7/2032	23,877	23,877
IRS	USD 2,370,000	Fund receives Fixed 2.044%; and pays Floating USD LIBOR 3 Month	Bank of America	5/5/2033	107,140	107,140
IRS	USD 7,900,000	Fund receives Fixed 2.12%; and pays Floating USD LIBOR 3 Month	Bank of America	16/5/2033	409,899	409,899
IRS	EUR 6,790,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.44%	Bank of America	16/5/2033	(243,119)	(243,119)
IRS	USD 4,760,000	Fund receives Fixed 1.785%; and pays Floating USD LIBOR 3 Month	Bank of America	23/9/2034	31,393	31,393
IRS	USD 2,230,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.0915%	Bank of America	12/11/2034	(75,371)	(75,371)
IRS	USD 9,000,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.757%	Bank of America	12/2/2035	(11,956)	(11,956)
IRS	USD 3,480,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.9151%	Bank of America	21/9/2039	(3,383)	(3,383)
IRS	USD 6,370,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.1225%	Bank of America	15/11/2039	(117,547)	(117,547)
IRS	USD 5,090,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.9665%	Bank of America	17/8/2040	513,138	513,138
IRS	USD 9,387,068	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.675%	Bank of America	26/11/2041	(139,184)	(139,184)
IRS	USD 16,010,000	Fund receives Floating USD LIBOR 1 Day; and pays Fixed 1.425%	Bank of America	15/2/2047	(192,094)	(189,638)
IRS	USD 4,960,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.3375%	Bank of America	5/7/2049	(206,977)	(206,977)
IRS	USD 3,440,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.705%	Bank of America	16/8/2049	14,166	14,166
IRS	USD 510,000	Fund receives Fixed 1.8115%; and pays Floating USD LIBOR 3 Month	Bank of America	10/2/2050	24,399	24,399
IRS	USD 3,500,000	Fund receives Fixed 1.709%; and pays Floating USD LIBOR 3 Month	Bank of America	12/2/2050	81,932	81,932
IRS	USD 52,970,099	Fund receives Fixed 1.191%; and pays Floating USD LIBOR 3 Month	Bank of America	22/12/2050	(5,416,160)	(5,416,160)
IRS	USD 14,015,449	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.261%	Bank of America	30/12/2050	1,192,073	1,192,073
IRS	USD 31,079,974	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.4345%	Bank of America	7/1/2051	1,331,192	1,331,192
IRS	USD 10,596,888	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.51%	Bank of America	8/1/2051	258,123	258,123
IRS	USD 22,375,995	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.613%	Bank of America	25/1/2051	(19,451)	(19,451)
IRS	USD 42,082,505	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.467%	Bank of America	28/1/2051	1,469,019	1,469,019
IRS	USD 23,363,206	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.562%	Bank of America	1/2/2051	272,521	272,521
IRS	USD 12,938,411	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.646%	Bank of America	4/2/2051	(115,577)	(115,577)
IRS	USD 13,290,125	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.666%	Bank of America	5/2/2051	(183,929)	(183,929)
IRS	USD 36,654,402	Fund receives Fixed 1.219%; and pays Floating USD LIBOR 3 Month	Bank of America	10/2/2051	(3,510,495)	(3,510,495)
IRS	USD 24,436,269	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.869%	Bank of America	10/2/2051	4,437,513	4,437,513
IRS	USD 4,060,000	Fund receives Fixed 1.845%; and pays Floating USD LIBOR 3 Month	Bank of America	19/2/2051	234,633	234,633
IRS	USD 2,030,000	Fund receives Fixed 1.8785%; and pays Floating USD LIBOR 3 Month	Bank of America	22/2/2051	134,000	134,000

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IRS	USD 1,140,000	Fund receives Fixed 1.979%; and pays Floating USD LIBOR 3 Month	Bank of America	22/4/2051	104,061	104,061
IRS	USD 19,334,330	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.98%	Bank of America	27/5/2051	(1,775,582)	(1,775,582)
IRS	USD 3,175,993	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.945%	Bank of America	28/5/2051	(264,780)	(264,780)
IRS	USD 5,973,818	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 2.005%	Bank of America	7/6/2051	(586,140)	(586,140)
IRS	USD 2,310,000	Fund receives Fixed 1.874%; and pays Floating USD LIBOR 3 Month	Bank of America	11/6/2051	151,877	151,877
IRS	AUD 2,054,846	Fund receives Floating AUD BBSW 6 Month; and pays Fixed 1.6825%	Bank of America	21/6/2051	18,313	18,313
IRS	AUD 2,029,580	Fund receives Floating AUD BBSW 6 Month; and pays Fixed 1.708%	Bank of America	21/6/2051	8,789	8,789
IRS	AUD 1,945,749	Fund receives Floating AUD BBSW 6 Month; and pays Fixed 1.727%	Bank of America	21/6/2051	1,784	1,784
IRS	AUD 2,490,004	Fund receives Floating AUD BBSW 6 Month; and pays Fixed 2.1525%	Bank of America	21/6/2051	(188,082)	(188,082)
IRS	USD 13,332,852	Fund receives Fixed 1.795%; and pays Floating USD LIBOR 3 Month	Bank of America	22/6/2051	616,591	616,591
IRS	GBP 605,057	Fund receives Floating GBP LIBOR 1 Day; and pays Fixed 0.858%	Bank of America	19/8/2051	12,107	(51,129)
IRS	USD 4,729,492	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.602%	Bank of America	23/8/2051	7,118	7,118
IRS	USD 4,440,611	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.68%	Bank of America	30/11/2051	(63,945)	(63,945)
IRS	USD 2,655,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.0835%	Bank of America	20/6/2052	371,701	371,701
IRS	USD 2,655,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.1295%	Bank of America	20/6/2052	341,642	341,642
IRS	USD 930,000	Fund receives Fixed 3.0335%; and pays Floating USD LIBOR 3 Month	Bank of America	20/2/2053	305,220	305,220
IRS	USD 2,730,000	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.881%	Bank of America	12/7/2053	544,042	544,042
IRS	USD 420,000	Fund receives Fixed 1.9125%; and pays Floating USD LIBOR 3 Month	Bank of America	1/12/2056	16,446	16,446
IRS	BRL 64,965,000	Fund receives Fixed 5.42%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2023	47,510	47,510
IRS	THB 368,500,000	Fund receives Fixed 0.51%; and pays Floating THB BKIBOR 6 Month	BNP Paribas	15/9/2023	31,593	31,593
IRS	THB 423,770,000	Fund receives Fixed 0.78%; and pays Floating THB BKIBOR 6 Month	BNP Paribas	15/9/2023	106,988	106,988
IRS	KRW 54,858,250,170	Fund receives Fixed 1.508%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(7,496)	(7,496)
IRS	KRW 46,505,755,000	Fund receives Fixed 1.7125%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	73,878	73,878
IRS	CNY 211,175,558	Fund receives Fixed 2.287%; and pays Floating CNY CNRR 7 Day	BNP Paribas	15/12/2023	22,416	22,416
IRS	CNY 211,165,000	Fund receives Fixed 2.2925%; and pays Floating CNY CNRR 7 Day	BNP Paribas	15/12/2023	25,898	25,898
IRS	THB 330,420,000	Fund receives Fixed 0.8875%; and pays Floating THB BKIBOR 6 Month	BNP Paribas	15/9/2026	32,282	32,282
IRS	MXN 279,950,277	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.71%	BNP Paribas	19/11/2026	(785,130)	(785,130)
IRS	KRW 54,858,250,170	Fund receives Fixed 1.5125%; and pays Floating KRW KORIBOR 3 Month	Citibank	21/9/2023	(5,413)	(5,413)
IRS	INR 3,806,639,550	Fund receives Fixed 5.031%; and pays Floating INR MIBOR 1 Day	Citibank	21/9/2023	138,459	138,459
IRS	CNY 211,175,559	Fund receives Fixed 2.288%; and pays Floating CNY CNRR 7 Day	Citibank	15/12/2023	23,049	23,049
IRS	MXN 274,683,000	Fund receives Fixed 6.02%; and pays Floating MXN MXIBTIIE 1 Month	Citibank	24/3/2026	(190,857)	(190,857)
IRS	BRL 3,299,705	Fund receives Fixed 8.96%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2029	(34,980)	(34,980)
IRS	THB 182,220,000	Fund receives Fixed 1.698%; and pays Floating THB BKIBOR 6 Month	Citibank	15/9/2031	172,847	172,847

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IRS	THB 1,042,720,000	Fund receives Fixed 0.688%; and pays Floating THB BKIBOR 6 Month	Goldman Sachs	15/9/2023	204,013	204,013
IRS	USD 66,507,132	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.67%	Goldman Sachs	19/2/2026	301,453	301,453
IRS	USD 18,175,862	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 0.6875%	Goldman Sachs	22/2/2026	69,921	69,921
IRS	MXN 414,800,000	Fund receives Fixed 7.481%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	14/4/2027	949,023	949,023
IRS	THB 78,380,000	Fund receives Fixed 1.761%; and pays Floating THB BKIBOR 6 Month	Goldman Sachs	15/9/2031	88,862	88,862
IRS	USD 5,206,655	Fund receives Floating USD LIBOR 3 Month; and pays Fixed 1.885%	Goldman Sachs	22/2/2051	(351,996)	(351,996)
IRS	KRW 51,833,556,430	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank Plc	21/9/2023	51,732	51,732
IRS	THB 162,290,000	Fund receives Fixed 1.396%; and pays Floating THB BKIBOR 6 Month	HSBC Bank Plc	15/9/2031	9,888	9,888
IRS	BRL 8,497,537	Fund receives Fixed 12.4%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	875,130	875,130
IRS	BRL 14,017,904	Fund receives Fixed 8.195%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	309,144	309,144
IRS	BRL 10,765,416	Fund receives Fixed 8.375%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	262,570	262,570
IRS	BRL 6,194,622	Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	267,930	267,930
IRS	BRL 29,228,390	Fund receives Fixed 9.45%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2023	1,264,189	1,264,189
IRS	THB 492,210,000	Fund receives Fixed 1.135%; and pays Floating THB BKIBOR 6 Month	JP Morgan	15/9/2026	233,966	233,966
IRS	INR 1,674,570,000	Fund receives Fixed 4.275%; and pays Floating INR MIBOR 6 Month	Morgan Stanley	15/9/2023	(26,913)	(26,913)
IRS	INR 3,806,639,550	Fund receives Fixed 5.005%; and pays Floating INR MIBOR 1 Day	Morgan Stanley	21/9/2023	125,900	125,900
IRS	INR 4,144,680,900	Fund receives Fixed 5.025%; and pays Floating INR MIBOR 1 Day	Nomura	21/9/2023	147,599	147,599
IRS	MXN 144,525,723	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.64%	UBS	18/11/2026	(382,577)	(382,577)
TRS	USD (6,500)	Fund receives USD LIBOR 3 Month BBA - 15bps; and pays Seagate Technology Holdings Plc + 0bps	Bank of America	9/8/2022	33,605	33,605
TRS	USD 19,750,000	Fund receives USD LIBOR 3 Month BBA + 0bps; and pays Markit IBOXX US Dollar Liquid High Yield + 0bps	BNP Paribas	20/9/2021	(338,900)	(336,843)
TRS	USD 10,762,000	Fund receives USD LIBOR 3 Month BBA + 0bps; and pays IBOXX US Dollar Liquid Investment + 0bps	BNP Paribas	20/9/2021	(82,039)	(81,610)
TRS	USD (10,226)	Fund receives USD LIBOR 3 Month BBA - 20bps; and pays Choice Hotels International Inc + 0bps	BNP Paribas	15/11/2021	(40,393)	(40,393)
TRS	USD 5,033	Fund receives S5INDU Performance Shell + 0bps; and pays USD LIBOR 3 Month BBA + 37bps	Citibank	10/9/2021	54,809	54,809
TRS	USD 25,220,000	Fund receives USD LIBOR 3 Month BBA + 0bps; and pays Markit IBOXX US Dollar Liquid High Yield + 0bps	Goldman Sachs	20/9/2021	408,699	406,453
TRS	USD 10,190,000	Fund receives USD LIBOR 3 Month BBA + 0bps; and pays Markit IBOXX US Dollar Liquid High Yield + 0bps	Goldman Sachs	20/9/2021	165,133	164,225
TRS	USD 6,410,000	Fund receives USD LIBOR 3 Month BBA + 0bps; and pays Markit IBOXX US Dollar Liquid High Yield + 0bps	Goldman Sachs	20/9/2021	(108,544)	(108,321)
Total (USD underlying exposure - USD 11,128,615,822)					(22,083,659)	(32,405,819)

CDS: Credit Default Swaps

IFS: Inflation Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

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14,614,000	Put	OTC EUR/USD	Bank of America	EUR 1.175	8/9/2021	(52,499)	17,078
27,221,585	Put	OTC EUR/USD	Bank of America	EUR 1.1625	9/9/2021	(77,966)	3,168
13,340,325	Put	OTC USD/BRL	Bank of America	USD 5.2	9/9/2021	(57,386)	205,338
6,492,000	Put	OTC USD/COP	Bank of America	USD 3,880	28/9/2021	111,481	213,664
27,319,000	Put	OTC EUR/USD	Bank of America	EUR 1.165	8/10/2021	(98,656)	58,647
4,337,000	Put	OTC USD/TRY	Bank of America	USD 8.7	8/10/2021	98,834	163,282
27,319,000	Put	OTC EUR/USD	Bank of America	EUR 1.17	14/10/2021	(56,219)	98,431
17,314,000	Put	OTC USD/COP	Bank of America	USD 3,830	27/10/2021	21,137	80,351
438,000	Put	OTC USD/JPY	Bank of America	USD 103	3/11/2021	(37,796)	4,471
642,000	Put	OTC USD/ZAR	Bank of America	USD 14	5/11/2021	78,863	137,735
37,630,000	Call	OTC USD/JPY	Bank of America	USD 111	12/1/2022	109,593	280,132
3,247,000	Call	OTC USD/BRL	Barclays	USD 5.4	17/9/2021	(15,485)	8,673
13,150,000	Put	OTC USD/RUB	BNP Paribas	USD 74	24/9/2021	51,862	171,403
427,710	Put	OTC AUD/USD	BNP Paribas	AUD 0.85	10/11/2021	(50,623)	24
8,657,000	Put	OTC USD/BRL	Citibank	USD 5.15	17/9/2021	(47,999)	111,983
80,540,000	Call	OTC USD/CHF	Credit Suisse	USD 0.95	29/11/2021	(252,762)	144,220
7,590,000	Call	OTC USD/MXN	Deutsche Bank	USD 20.3	9/9/2021	(55,078)	24,314
7,488,000	Put	OTC EUR/USD	Deutsche Bank	EUR 1.17	23/9/2021	(23,828)	14,791
108,444,569	Put	OTC EUR/USD	Deutsche Bank	EUR 1.165	15/10/2021	(476,758)	279,943
13,395,699	Put	OTC USD/BRL	Deutsche Bank	USD 5.2	3/11/2021	(86,094)	76,597
10,693,000	Put	OTC USD/CAD	Goldman Sachs	USD 1.28	22/9/2021	103,829	177,979
3,208,000	Call	OTC USD/CAD	Goldman Sachs	USD 1.29	22/9/2021	(4,412)	5,180
390,000	Put	OTC USD/CAD	Goldman Sachs	USD 1.23	10/11/2021	35,964	71,860
73,701,757	Put	OTC AUD/JPY	HSBC Bank Plc	AUD 80.5	28/9/2021	146,840	399,586
25,815,000	Call	OTC USD/CNH	JP Morgan	USD 6.6	27/10/2021	(108,088)	51,482
8,679,000	Put	OTC USD/BRL	Morgan Stanley	USD 5.15	9/9/2021	(28,241)	82,997
220,442,940	Put	OTC EUR/USD	Morgan Stanley	EUR 1.17	23/9/2021	(1,071,330)	435,443
21,387,000	Call	OTC USD/CNH	Nomura	USD 6.6	27/10/2021	(110,180)	42,652
427,710	Call	OTC AUD/USD	Royal Bank of Canada	AUD 0.75	21/10/2021	25,871	66,754
15,366,000	Put	OTC USD/KRW	Standard Chartered Bank	USD 1,165	25/10/2021	(20,929)	14,182
14,135,000	Put	OTC AUD/USD	UBS	AUD 0.72	9/9/2021	(37,994)	12,036
8,623,000	Put	OTC USD/NOK	UBS	USD 8.8	16/9/2021	58,524	144,754
81,390,000	Call	OTC USD/CHF	UBS	USD 0.922	11/10/2021	(360,452)	337,060
427,710	Put	OTC EUR/CHF	UBS	EUR 1.15	12/10/2021	(77,026)	8
321,000	Put	OTC USD/KRW	UBS	USD 1,143	14/10/2021	28,771	60,550
427,710	Call	OTC AUD/USD	UBS	AUD 0.83	10/11/2021	(50,433)	214
11,200	Call	United Rentals Inc	Credit Suisse	USD 360	17/9/2021	(100,868)	78,092
5,123	Call	Generac Holdings Inc	Credit Suisse	USD 450	19/11/2021	18,279	135,852
8,008	Put	S&P 500 Index	Morgan Stanley	USD 4,339.43	15/10/2021	96,785	329,612
766	Put	1 Year Eurodollar MIDCV	Exchange Traded	USD 99.25	15/10/2021	(63,486)	4,788
1,077	Put	1 Year Eurodollar MIDCV	Exchange Traded	USD 99.5	10/12/2021	(271,006)	107,700
795	Put	1 Year Eurodollar MIDCV	Exchange Traded	USD 99.375	10/12/2021	(110,608)	39,750
6,744	Put	3 Year Eurodollar MIDCV	Exchange Traded	USD 98.375	10/12/2021	(558,381)	1,180,200
106	Call	Advance Auto Parts Inc	Exchange Traded	USD 210	17/9/2021	(72,040)	11,395
250	Put	American Airlines Group Inc	Exchange Traded	USD 18	17/9/2021	(4,550)	6,750
200	Put	American Airlines Group Inc	Exchange Traded	USD 16	15/10/2021	(4,440)	5,600
125	Put	American Airlines Group Inc	Exchange Traded	USD 15	17/12/2021	(3,525)	6,812
255	Call	Apple Inc	Exchange Traded	USD 150	17/9/2021	27,106	97,537
1,275	Call	Barclays Plc	Exchange Traded	GBP 1.9	15/10/2021	(9,095)	70,291
206	Call	Best Buy Co Inc	Exchange Traded	USD 120	15/10/2021	(16,496)	74,160
253	Call	Best Buy Co Inc	Exchange Traded	USD 125	19/11/2021	(38,989)	91,712
283	Call	Caesars Entertainment Corp Inc	Exchange Traded	USD 100	17/12/2021	(53,685)	333,233
1,432	Call	Caesars Entertainment Corp Inc	Exchange Traded	USD 100	21/11/2022	(627,413)	1,865,180
843	Call	Carrier Global Corp	Exchange Traded	USD 47	17/9/2021	706,225	902,010
768	Call	Cellnex Telecom SA	Exchange Traded	EUR 59.28	17/12/2021	211,939	249,103
233	Call	Constellation Brands Inc	Exchange Traded	USD 245	15/10/2021	(58,646)	6,408
139	Call	Constellation Brands Inc	Exchange Traded	USD 225	15/10/2021	(24,847)	30,232
46	Call	Deere & Co	Exchange Traded	USD 380	17/9/2021	(49,781)	27,830

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64	Call	Deere & Co	Exchange Traded	USD 380	15/10/2021	32,603	71,520
1,995	Call	Devon Energy Corp	Exchange Traded	USD 28	21/1/2022	(58,451)	788,025
1,618	Call	Devon Energy Corp	Exchange Traded	USD 35	21/1/2022	(88,988)	238,655
934	Call	Diamondback Energy Inc	Exchange Traded	USD 115	17/12/2021	(443,370)	72,385
559	Call	Diamondback Energy Inc	Exchange Traded	USD 90	17/12/2021	(554,497)	190,060
337	Call	DR Horton Inc	Exchange Traded	USD 95	17/9/2021	26,381	96,382
519	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,900	17/9/2021	(413,466)	56,764
430	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,300	17/9/2021	(77,816)	26,438
331	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,350	17/9/2021	(71,585)	6,849
193	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,200	17/9/2021	13,461	132,699
104	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	15/10/2021	(14,212)	54,721
74	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	19/11/2021	(7,810)	67,066
74	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	17/12/2021	(5,813)	87,540
1,363	Call	EURO STOXX Bank Index	Exchange Traded	EUR 100	17/9/2021	(171,224)	52,377
89	Call	EURO STOXX Bank Index	Exchange Traded	EUR 90	17/9/2021	15,823	33,806
7,176	Call	EURO STOXX Bank Index	Exchange Traded	EUR 95	17/12/2021	(1,437,291)	1,972,719
844	Call	EURO STOXX Bank Index	Exchange Traded	EUR 110	17/12/2021	(40,515)	38,670
119	Call	FedEx Corp	Exchange Traded	USD 310	17/9/2021	(98,734)	893
450	Call	Freeport-McMoRan Inc	Exchange Traded	USD 40	17/9/2021	(90,642)	7,200
425	Call	Freeport-McMoRan Inc	Exchange Traded	USD 42	17/9/2021	(32,810)	2,975
200	Call	Lions Gate Entertainment Corp	Exchange Traded	USD 25	17/9/2021	(2,640)	15,000
361	Call	Masco Corp	Exchange Traded	USD 60	15/10/2021	24,913	106,495
291	Call	Nucor Corp	Exchange Traded	USD 110	15/10/2021	134,143	305,550
159	Call	Parker-Hannifin Corp	Exchange Traded	USD 340	19/11/2021	(71,237)	36,173
580	Put	PG&E Corp	Exchange Traded	USD 8	17/9/2021	(13,499)	3,770
200	Put	PG&E Corp	Exchange Traded	USD 7	17/12/2021	(3,740)	4,900
55	Put	S&P 500 Index	Exchange Traded	USD 4,200	17/9/2021	(388,421)	34,650
26	Call	S&P 500 Index	Exchange Traded	USD 4,650	19/11/2021	32,889	126,880
436	Call	salesforce.com Inc	Exchange Traded	USD 260	15/10/2021	311,301	539,550
153	Call	salesforce.com Inc	Exchange Traded	USD 280	19/11/2021	(16,773)	105,953
200	Put	Seagate Technology Plc	Exchange Traded	USD 80	17/9/2021	(3,040)	8,800
1,317	Call	Societe Generale SA	Exchange Traded	EUR 28	17/9/2021	(62,173)	28,030
2,023	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 455	1/9/2021	(68,175)	19,218
830	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 435	3/9/2021	(433,011)	7,885
390	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 450	3/9/2021	62,537	99,060
381	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 445	3/9/2021	(64,180)	17,716
2,776	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 452	10/9/2021	79,116	669,016
7,564	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 450	17/9/2021	1,992,317	3,509,696
2,528	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 460	17/9/2021	(92,778)	150,416
1,760	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 451	17/9/2021	188,470	704,000
407	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	17/9/2021	(230,275)	29,508
292	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 452	17/9/2021	20,163	148,774
196	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 457	17/9/2021	5,596	24,010
9,164	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 450	15/10/2021	2,153,357	7,509,898
1,123	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 453	15/10/2021	157,387	713,105
634	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 465	19/11/2021	26,334	288,787
214	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 360	17/12/2021	1,704,682	1,982,068
2,937	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 465	31/12/2021	337,993	2,276,175
773	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 480	21/1/2022	84,321	308,427
160	Call	TE Connectivity Ltd	Exchange Traded	USD 145	15/10/2021	53,227	130,400
46	Call	Thermo Fisher Scientific Inc	Exchange Traded	USD 560	15/10/2021	12,500	65,320
51	Call	Thermo Fisher Scientific Inc	Exchange Traded	USD 580	17/12/2021	4,314	89,760
616	Call	TJX Cos Inc/The	Exchange Traded	USD 75	15/10/2021	(29,205)	76,384
650	Put	Uber Technologies Inc	Exchange Traded	USD 25	17/12/2021	(15,243)	15,925
200	Put	United Airlines Holdings Inc	Exchange Traded	USD 10	21/1/2022	(4,330)	2,300
101	Call	United Parcel Service Inc	Exchange Traded	USD 200	15/10/2021	(7,444)	26,007
513	Put	US Treasury 10 Year Note	Exchange Traded	USD 132.5	24/9/2021	(201,453)	108,211
99	Call	US Treasury 10 Year Note	Exchange Traded	USD 135	24/9/2021	(42,690)	11,602

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95	Put	US Treasury 10 Year Note	Exchange Traded	USD 133	26/11/2021	(12,762)	79,414
1,282	Put	US Treasury 2 Year Note	Exchange Traded	USD 110	26/11/2021	(31,455)	250,390
203	Call	US Treasury 5 Year Note	Exchange Traded	USD 124	24/9/2021	10,793	38,062
371	Call	Vinci SA	Exchange Traded	EUR 100	17/9/2021	(89,716)	877
425	Call	Western Digital Corp	Exchange Traded	USD 65	17/9/2021	10,973	62,050
425	Call	Western Digital Corp	Exchange Traded	USD 75	15/10/2021	(13,963)	38,463
425	Call	Western Digital Corp	Exchange Traded	USD 70	15/10/2021	30,823	66,087
297	Call	Williams-Sonoma Inc	Exchange Traded	USD 170	19/11/2021	360,202	648,945
463	Call	Xilinx Inc	Exchange Traded	USD 160	17/9/2021	(203,959)	134,038
150	Call	Xilinx Inc	Exchange Traded	USD 170	17/9/2021	(21,464)	18,150
Total (USD underlying exposure - USD 1,711,014,549)						(1,238,418)	35,284,868

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(14,135,000)	Put	OTC AUD/USD	Bank of America	AUD 0.72	9/9/2021	42,852	(12,036)
(20,010,487)	Put	OTC USD/BRL	Bank of America	USD 5	9/9/2021	117,431	(22,063)
(4,389,000)	Call	OTC USD/COP	Bank of America	USD 3,880	22/9/2021	43,951	(23,560)
(110,221,470)	Put	OTC EUR/USD	Bank of America	EUR 1.145	23/9/2021	104,208	(8,601)
(9,738,000)	Put	OTC USD/COP	Bank of America	USD 3,770	28/9/2021	(72,879)	(131,560)
(40,979,000)	Put	OTC EUR/USD	Bank of America	EUR 1.145	8/10/2021	52,129	(13,892)
(40,979,000)	Put	OTC EUR/USD	Bank of America	EUR 1.15	14/10/2021	33,521	(31,491)
(37,630,000)	Put	OTC USD/JPY	Bank of America	USD 97	12/1/2022	354,177	(975)
(6,576,000)	Call	OTC USD/RUB	BNP Paribas	USD 75.5	24/9/2021	19,211	(19,588)
(4,390,000)	Put	OTC USD/TRY	BNP Paribas	USD 8.45	24/9/2021	(24,370)	(72,045)
(3,247,000)	Call	OTC USD/BRL	Citibank	USD 5.4	17/9/2021	32,515	(8,673)
(12,986,000)	Put	OTC USD/BRL	Citibank	USD 4.98	17/9/2021	57,330	(31,169)
(31,645,093)	Put	OTC EUR/USD	Deutsche Bank	EUR 1.15	9/9/2021	26,259	(89)
(81,333,427)	Put	OTC EUR/USD	Deutsche Bank	EUR 1.145	15/10/2021	126,802	(41,116)
(13,395,699)	Put	OTC USD/BRL	Deutsche Bank	USD 4.85	3/11/2021	9,581	(67,176)
(2,139,000)	Put	OTC USD/CAD	Goldman Sachs	USD 1.28	22/9/2021	(3,109)	(35,603)
(3,208,000)	Call	OTC USD/CAD	Goldman Sachs	USD 1.29	22/9/2021	20,317	(5,180)
(6,844,000)	Call	OTC USD/CAD	Goldman Sachs	USD 1.27	22/9/2021	18,374	(31,660)
(21,387,000)	Put	OTC USD/CAD	Goldman Sachs	USD 1.2575	22/9/2021	(70,846)	(107,543)
(7,726,320)	Put	OTC USD/CNH	JP Morgan	USD 6.45	27/10/2021	(1,930)	(30,372)
(38,722,500)	Call	OTC USD/CNH	JP Morgan	USD 6.75	27/10/2021	68,445	(18,762)
(13,019,000)	Put	OTC USD/BRL	Morgan Stanley	USD 5.02	9/9/2021	45,602	(20,508)
(55,110,735)	Put	OTC EUR/USD	Morgan Stanley	EUR 1.145	23/9/2021	77,003	(4,301)
(6,416,000)	Put	OTC USD/CNH	Nomura	USD 6.5	27/10/2021	(17,951)	(49,819)
(32,080,000)	Call	OTC USD/CNH	Nomura	USD 6.75	27/10/2021	61,576	(15,544)
(81,390,000)	Call	OTC USD/CHF	UBS	USD 0.932	9/9/2021	178,484	(11,968)
(11,200)	Put	United Rentals Inc	Credit Suisse	USD 280	17/9/2021	87,853	(1,747)
(5,123)	Put	Generac Holdings Inc	Credit Suisse	USD 360	19/11/2021	24,685	(29,619)
(106)	Put	Advance Auto Parts Inc	Exchange Traded	USD 180	17/9/2021	19,112	(3,445)
(20)	Call	Amazon.com Inc	Exchange Traded	USD 3,450	17/9/2021	57,920	(78,650)
(255)	Put	Apple Inc	Exchange Traded	USD 125	17/9/2021	11,551	(3,442)
(1,275)	Put	Barclays Plc	Exchange Traded	GBP 1.65	15/10/2021	13,382	(32,949)
(253)	Call	Best Buy Co Inc	Exchange Traded	USD 145	19/11/2021	7,413	(12,523)
(283)	Call	Caesars Entertainment Corp Inc	Exchange Traded	USD 130	17/12/2021	40,695	(76,127)
(1,432)	Call	Caesars Entertainment Corp Inc	Exchange Traded	USD 130	21/1/2022	349,923	(526,260)
(771)	Put	Carrier Global Corp	Exchange Traded	USD 43	17/9/2021	167,007	(6,939)
(372)	Put	Constellation Brands Inc	Exchange Traded	USD 200	15/10/2021	(17,195)	(107,880)
(46)	Put	Deere & Co	Exchange Traded	USD 320	17/9/2021	56,248	(2,530)
(64)	Put	Deere & Co	Exchange Traded	USD 330	15/10/2021	16,448	(12,416)
(1,618)	Call	Devon Energy Corp	Exchange Traded	USD 40	21/1/2022	53,270	(112,451)
(1,995)	Call	Devon Energy Corp	Exchange Traded	USD 38	21/1/2022	65,297	(188,528)

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(559)	Call	Diamondback Energy Inc	Exchange Traded	USD 130	17/12/2021	145,441	(22,360)
(934)	Call	Diamondback Energy Inc	Exchange Traded	USD 135	17/12/2021	201,089	(30,355)
(2,152)	Put	EQT Corp	Exchange Traded	USD 17	17/9/2021	99,339	(86,080)
(193)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 4,000	17/9/2021	8,968	(34,116)
(519)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,600	17/9/2021	173,531	(21,171)
(104)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,700	15/10/2021	7,506	(20,905)
(74)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,700	19/11/2021	5,157	(31,367)
(74)	Put	EURO STOXX 50 Index	Exchange Traded	EUR 3,700	17/12/2021	3,927	(45,411)
(7,176)	Call	EURO STOXX Bank Index	Exchange Traded	EUR 105	17/12/2021	250,993	(625,755)
(119)	Put	FedEx Corp	Exchange Traded	USD 270	17/9/2021	(36,260)	(96,688)
(425)	Call	Freeport-McMoRan Inc	Exchange Traded	USD 50	17/9/2021	2,890	(1,275)
(450)	Put	Freeport-McMoRan Inc	Exchange Traded	USD 32	17/9/2021	45,673	(9,900)
(361)	Put	Masco Corp	Exchange Traded	USD 55	15/10/2021	21,920	(11,732)
(291)	Put	Nucor Corp	Exchange Traded	USD 92.5	15/10/2021	140,792	(19,643)
(114)	Call	NVIDIA Corp	Exchange Traded	USD 230	17/9/2021	5,573	(36,765)
(159)	Put	Parker-Hannifin Corp	Exchange Traded	USD 250	19/11/2021	39,465	(35,378)
(55)	Put	S&P 500 Index	Exchange Traded	USD 4,000	17/9/2021	231,842	(16,638)
(117)	Call	salesforce.com Inc	Exchange Traded	USD 280	15/10/2021	(23,184)	(45,630)
(175)	Call	salesforce.com Inc	Exchange Traded	USD 300	15/10/2021	31,522	(18,025)
(153)	Put	salesforce.com Inc	Exchange Traded	USD 230	19/11/2021	38,220	(44,064)
(180)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 453	10/9/2021	(13,221)	(34,110)
(180)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 435	10/9/2021	56,979	(9,990)
(180)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 433	17/9/2021	58,317	(24,030)
(611)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 390	17/9/2021	153,004	(14,970)
(1,266)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	17/9/2021	255,389	(51,273)
(3,160)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 463	17/9/2021	51,507	(90,060)
(5,124)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 454	17/9/2021	(518,115)	(1,199,016)
(390)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 418	30/9/2021	23,268	(64,740)
(389)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 458	15/10/2021	(12,116)	(148,598)
(584)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 405	19/11/2021	(9,389)	(249,368)
(634)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	19/11/2021	45,506	(243,456)
(665)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 455	17/12/2021	(485,782)	(794,010)
(2,937)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 480	31/12/2021	(82,019)	(845,856)
(1,027)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 395	21/11/2022	251,191	(734,305)
(160)	Put	TE Connectivity Ltd	Exchange Traded	USD 125	15/10/2021	46,962	(6,800)
(46)	Put	Thermo Fisher Scientific Inc	Exchange Traded	USD 490	15/10/2021	20,847	(11,040)
(51)	Put	Thermo Fisher Scientific Inc	Exchange Traded	USD 500	17/12/2021	5,682	(49,215)
(616)	Put	TJX Cos Inc/The	Exchange Traded	USD 65	15/10/2021	28,558	(29,568)
(101)	Put	United Parcel Service Inc	Exchange Traded	USD 180	15/10/2021	3,111	(14,039)
(128)	Call	US Long Bond (CBT)	Exchange Traded	USD 168	24/9/2021	38,465	(28,000)
(99)	Put	US Treasury 10 Year Note	Exchange Traded	USD 132	24/9/2021	30,014	(11,602)
(771)	Put	US Treasury 10 Year Note	Exchange Traded	USD 131.5	24/9/2021	216,946	(54,211)
(95)	Call	US Treasury 10 Year Note	Exchange Traded	USD 136	26/11/2021	(2,371)	(28,945)
(190)	Put	US Treasury 10 Year Note	Exchange Traded	USD 131	26/11/2021	16,039	(57,891)
(371)	Put	Vinci SA	Exchange Traded	EUR 85	17/9/2021	51,919	(19,301)
(425)	Call	Western Digital Corp	Exchange Traded	USD 72.5	17/9/2021	(13,693)	(23,375)
(425)	Call	Western Digital Corp	Exchange Traded	USD 90	15/10/2021	(2,700)	(13,813)
(425)	Call	Western Digital Corp	Exchange Traded	USD 80	15/10/2021	(17,309)	(24,650)
(297)	Put	Williams-Sonoma Inc	Exchange Traded	USD 140	19/11/2021	158,983	(57,172)
(150)	Call	Xilinx Inc	Exchange Traded	USD 185	17/9/2021	9,261	(7,650)
(463)	Call	Xilinx Inc	Exchange Traded	USD 180	17/9/2021	76,702	(25,928)
Total (USD underlying exposure - USD 294,603,086)						4,088,631	(8,231,040)

差金決済取引 2021年8月31日現在

保有高	銘柄	取引相手	未実現評価益／ (損) (米ドル)	保有高	銘柄	取引相手	未実現評価益／ (損) (米ドル)
Belgium				Italy			
30,998	Telenet Group Holding NV	Bank of America	14,661	417,353	Telecom Italia SpA/Milano	Bank of America	(3,158)
			14,661	34,330	UniCredit SpA	Bank of America	(1,543)
Brazil				Spain			
461,181	Oi SA	Bank of America	61,429				(4,701)
			61,429	105,917	Banco Santander SA	Bank of America	(12,774)
Finland				Switzerland			
39,318	Nordea Bank Abp	Bank of America	(6,938)	(307,309)	Credit Suisse Group AG	Bank of America	(79,489)
			(6,938)	(79,489)			
France				United Kingdom			
47,305	Electricite de France SA	Bank of America	24,890	166,924	Barclays Plc	Bank of America	1,380
13,613	Societe Generale SA	Bank of America	(10,060)	42,512	Liberty Global Plc	Bank of America	(35,285)
			14,830	(33,905)			
				Total (USD underlying exposure - USD 9,125,774)			
				(46,887)			

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 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	1,360,493	2,082,594
USD 54,990,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.36.V1 quarterly from 20/6/2021; and pays 5% Fixed	BNP Paribas	15/9/2021	(360,187)	27,217
USD 105,600,532	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 10/2/2022; and pays 1.15% Fixed semi-annually from 10/5/2022	Citibank	8/11/2021	(365,143)	170,779
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	70,586	619,998
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	(172,187)	377,225
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	725,330	1,301,322
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.36.V1 quarterly from 20/6/2021; and pays 5% Fixed	Credit Suisse	15/9/2021	(15,304)	3,696
USD 228,880,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 29/12/2021; and pays 1% Fixed semi-annually from 29/3/2022	Deutsche Bank	27/9/2021	(443,899)	261,358
USD 9,390,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 7/11/2024; and pays 1.8% Fixed semi-annually from 7/2/2025	Deutsche Bank	5/8/2024	5,211	375,177
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	(211,075)	107,230
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	256,233	574,538
USD 10,890,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 9/7/2026; and pays 2.602% Fixed semi-annually from 9/10/2026	Deutsche Bank	7/4/2026	(311,589)	297,706
USD 10,890,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.602% Fixed semi-annually from 9/10/2026; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/7/2026	Deutsche Bank	7/4/2026	463,990	1,073,286
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.36.V1 quarterly from 20/6/2021; and pays 5% Fixed	Goldman Sachs	15/9/2021	(13,154)	3,696
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.36.V1 quarterly from 20/6/2021; and pays 5% Fixed	Goldman Sachs	15/9/2021	(16,025)	2,475
USD 76,985,338	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.1% Fixed semi-annually from 1/4/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 1/1/2022	Goldman Sachs	29/9/2021	(158,926)	146,536
EUR 39,513,691	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 26/5/2022; and pays 0.49% Fixed annually from 26/11/2022	Goldman Sachs	24/11/2021	(1,676,009)	407,310
USD 20,480,875	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.56% Fixed semi-annually from 31/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 28/2/2022	Goldman Sachs	26/11/2021	117,603	447,689

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 42,271,200	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.26% Fixed semi-annually from 31/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 28/2/2022	Goldman Sachs	26/11/2021	103,652	446,523
USD 15,371,345	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.56% Fixed semi-annually from 31/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 28/2/2022	Goldman Sachs	26/11/2021	85,159	415,435
USD 38,401,642	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.3% Fixed semi-annually from 31/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 28/2/2022	Goldman Sachs	26/11/2021	144,233	473,955
EUR 37,563,302	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 13/6/2022; and pays 0.52% Fixed annually from 13/12/2022	Goldman Sachs	9/12/2021	(1,486,684)	395,541
EUR 41,523,251	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.07% Fixed annually from 28/12/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 28/6/2022	Goldman Sachs	24/12/2021	285,102	673,203
USD 51,904,062	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 31/3/2022; and pays 1.79% Fixed semi-annually from 30/6/2022	Goldman Sachs	29/12/2021	(420,026)	197,632
USD 20,185,458	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 22/10/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 22/7/2022	Goldman Sachs	20/4/2022	383,739	1,007,128
USD 20,185,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 22/10/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 22/7/2022	Goldman Sachs	20/4/2022	381,743	1,007,106
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	(905,026)	19,883
EUR 29,460,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022; and pays 0.45% Fixed annually from 10/6/2023	Goldman Sachs	8/6/2022	(235,639)	157,716
EUR 29,460,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022; and pays 0.45% Fixed annually from 10/6/2023	Goldman Sachs	8/6/2022	(205,865)	157,716
USD 7,305,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 26/9/2024; and pays 1.97% Fixed semi-annually from 26/12/2024	Goldman Sachs	24/6/2024	(95,478)	238,361
USD 7,305,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.97% Fixed semi-annually from 26/12/2024; and pays Floating USD LIBOR 3 Month BBA quarterly from 26/9/2024	Goldman Sachs	24/6/2024	91,793	425,632
USD 7,305,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2% Fixed semi-annually from 2/1/2025; and pays Floating USD LIBOR 3 Month BBA quarterly from 2/10/2024	Goldman Sachs	28/6/2024	116,852	438,637
USD 7,305,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 2/10/2024; and pays 2% Fixed semi-annually from 2/1/2025	Goldman Sachs	28/6/2024	(89,666)	232,119
USD 8,430,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 24/10/2024; and pays 1.675% Fixed semi-annually from 24/1/2025	Goldman Sachs	22/7/2024	3,569	377,861
USD 8,430,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.675% Fixed semi-annually from 24/1/2025; and pays Floating USD LIBOR 3 Month BBA quarterly from 24/10/2024	Goldman Sachs	22/7/2024	(15,495)	358,797

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 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.36.V1 quarterly from 20/6/2021; and pays 5% Fixed	JP Morgan	15/9/2021	(24,454)	3,696
EUR 40,012,668	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR 6 Month semi-annually from 18/5/2022; and pays 0.48% Fixed annually from 18/11/2022	JP Morgan	16/11/2021	(1,214,228)	390,991
USD 21,255,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 7/7/2022; and pays 1.525% Fixed semi-annually from 7/10/2022	JP Morgan	5/4/2022	(243,625)	66,166
USD 21,255,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.525% Fixed semi-annually from 7/10/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 7/7/2022	JP Morgan	5/4/2022	293,331	603,123
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	(684,559)	200,501
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	1,184,619	1,974,059
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	(448,862)	340,578
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	171,084	277,069
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	(26,302)	79,683
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	186,286	323,702
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	(34,688)	102,729
USD 32,676,489	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.34% Fixed semi-annually from 23/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 23/2/2022	Morgan Stanley	19/11/2021	(43,100)	329,412
USD 42,290,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.385% Fixed semi-annually from 12/10/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 12/7/2022	Morgan Stanley	8/4/2022	320,469	951,436
USD 42,290,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 12/7/2022; and pays 1.385% Fixed semi-annually from 12/10/2022	Morgan Stanley	8/4/2022	(430,964)	182,522
USD 43,072,400	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.3% Fixed semi-annually from 25/10/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/7/2022	Morgan Stanley	21/4/2022	238,856	752,566
USD 586,510,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 7/10/2022; and pays 0.5% Fixed semi-annually from 7/1/2023	Morgan Stanley	5/7/2022	(74,745)	447,249
USD 551,236,172	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 0.8% Fixed semi-annually from 20/9/2023; and pays Floating USD LIBOR 3 Month BBA quarterly 20/6/2023	Morgan Stanley	16/3/2023	(205,115)	1,547,816

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 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	(837,345)	603,120
USD 8,500,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 6/11/2024; and pays 1.68% Fixed semi-annually from 6/2/2025	Morgan Stanley	2/8/2024	872	381,991
USD 8,500,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 1.68% Fixed semi-annually from 6/2/2025; and pays Floating USD LIBOR 3 Month BBA quarterly from 6/11/2024	Morgan Stanley	2/8/2024	(16,887)	364,232
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	342,382	623,592
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	(143,382)	137,827
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	(1,123,817)	67,069
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	(259,705)	248,758
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	622,077	1,130,539
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	48,005	273,929
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	(80,898)	145,026
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	(693,974)	141,394
Total (USD underlying exposure - USD 1,287,561,913)				(7,533,267)	31,763,301

売建スワップション 2021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 (99,960,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX. NA.HY.36.V1 quarterly from 20/6/2021	Bank of America	15/9/2021	200,770	(31,138)
USD (29,770,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 26/7/2022; and pays 0.9% Fixed semi-annually from 26/10/2022	Bank of America	22/4/2022	(53,199)	(208,003)
USD (89,320,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 3/8/2022; and pays 0.9% Fixed semi-annually from 3/5/2022	Bank of America	28/4/2022	(226,108)	(625,074)
USD (15,740,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 3/6/2023; and pays 2.01% Fixed semi-annually from 3/9/2023	Bank of America	1/3/2023	(364,164)	(963,858)

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 (15,740,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.01% Fixed semi-annually from 3/9/2023; and pays Floating USD LIBOR 3 Month BBA quarterly 3/6/2023	Bank of America	1/3/2023	334,893	(264,801)
EUR (14,100,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.35.V1 quarterly from 20/6/2021	Barclays	15/9/2021	52,493	(3,195)
USD (80,010,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.36.V1 quarterly from 20/6/2021	Barclays	15/9/2021	220,021	(20,009)
EUR (28,600,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating ITRAXX.XO.35.V1 quarterly from 20/6/2021	Barclays	20/10/2021	39,828	(61,194)
USD (85,054,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.36.V1 quarterly from 20/6/2021	Barclays	17/11/2021	—	(229,646)
USD (45,210,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.5% Fixed semi-annually from 8/6/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 8/3/2022	Barclays	6/12/2021	4,247	(31,921)
USD (10,670,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 8/3/2022; and pays 0.3% Fixed semi-annually from 8/6/2022	Barclays	6/12/2021	92	(4,842)
USD (14,900,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 11/4/2023; and pays 1.438% Fixed semi-annually from 11/7/2023	Barclays	9/1/2023	79,010	(406,730)
USD (14,900,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.438% Fixed semi-annually from 11/7/2023; and pays Floating USD LIBOR 3 Month BBA quarterly from 11/4/2023	Barclays	9/1/2023	(29,605)	(515,345)
EUR (19,260,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.7% Fixed annually from 17/5/2024; and pays Floating EUR EURIBOR 6 Month semi-annually from 17/11/2023	Barclays	15/5/2023	313,902	(202,405)
USD (19,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.74% Fixed semi-annually from 16/2/2024; and pays Floating USD LIBOR 3 Month BBA quarterly 16/11/2023	Barclays	14/8/2023	124,258	(617,373)
USD (19,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 16/11/2023; and pays 1.74% Fixed semi-annually from 16/2/2024	Barclays	14/8/2023	(129,754)	(871,384)
USD (31,887,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 17/12/2026; and pays Floating USD LIBOR 3 Month BBA quarterly 17/9/2026	Barclays	15/6/2026	146,864	(360,140)
USD (85,640,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 17/12/2026; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/9/2026	Barclays	15/6/2026	461,032	(973,438)
USD (85,634,934)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 17/12/2026; and pays Floating USD LIBOR 3 Month BBA quarterly from 17/9/2026	Barclays	15/6/2026	458,864	(973,381)
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	(939,525)	(1,613,526)
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	317,959	(356,041)
USD (54,990,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX.NA.HY.36.V1 quarterly from 20/6/2021	BNP Paribas	15/9/2021	175,336	(17,129)
USD (148,319,430)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.59% Fixed semi-annually from 14/4/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 14/1/2022	Citibank	12/10/2021	589,020	(288,110)

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 (204,578,524)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.18% Fixed semi-annually from 14/4/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 14/1/2022	Citibank	12/10/2021	270,684	(118,015)
USD (5,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX. NA.HY.36.V1 quarterly from 20/6/2021	Credit Suisse	15/9/2021	2,942	(1,558)
USD (343,320,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.25% Fixed semi-annually from 29/3/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 29/12/2021	Deutsche Bank	27/9/2021	252,431	(35,389)
USD (145,031,049)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.66% Fixed semi-annually from 14/4/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 14/1/2022	Deutsche Bank	12/10/2021	319,547	(188,062)
USD (9,390,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 8/2/2022; and pays 1% Fixed semi-annually from 8/5/2022	Deutsche Bank	4/11/2021	24,163	(22,787)
USD (9,790,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 16/2/2022; and pays 1.3% Fixed semi-annually from 16/5/2022	Deutsche Bank	12/11/2021	(17,061)	(113,737)
USD (9,790,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.5% Fixed semi-annually from 16/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 16/2/2022	Deutsche Bank	12/11/2021	58,773	(58,707)
USD (9,963,266)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 8/3/2022; and pays 0.35% Fixed semi-annually from 8/6/2022	Deutsche Bank	6/12/2021	(2,145)	(8,721)
USD (706,734)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 8/3/2022; and pays 0.35% Fixed semi-annually from 8/6/2022	Deutsche Bank	6/12/2021	(152)	(619)
USD (45,052,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.45% Fixed semi-annually from 14/6/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 14/3/2022	Deutsche Bank	10/12/2021	(7,506)	(45,349)
USD (15,620,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.5% Fixed semi-annually from 21/7/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 21/4/2022	Deutsche Bank	19/1/2022	9,605	(19,761)
USD (75,230,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed semi-annually from 1/9/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 1/6/2022	Deutsche Bank	25/2/2022	108,442	(68,595)
USD (103,270,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 3/6/2022; and pays 0.508% Fixed semi-annually from 3/9/2022	Deutsche Bank	1/3/2022	49,382	(274,628)
USD (103,270,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.508% Fixed semi-annually from 3/9/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 3/6/2022	Deutsche Bank	1/3/2022	121,482	(202,528)
USD (104,420,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/6/2022; and pays 0.568% Fixed semi-annually from 25/9/2022	Deutsche Bank	23/3/2022	(8,598)	(347,963)
USD (104,420,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.568% Fixed semi-annually from 25/9/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 25/6/2022	Deutsche Bank	23/3/2022	135,306	(204,059)
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	(289,207)	(604,759)
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	280,580	(34,972)

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 (15,944,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 17/12/2026; and pays Floating USD LIBOR 3 Month BBA quarterly 17/9/2026	Deutsche Bank	15/6/2026	75,028	(180,076)
USD (5,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX. NA.HY.36.V1 quarterly from 20/6/2021	Goldman Sachs	15/9/2021	1,692	(1,558)
USD (5,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX. NA.HY.36.V1 quarterly from 20/6/2021	Goldman Sachs	15/9/2021	2,608	(1,392)
USD (76,985,338)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6% Fixed semi-annually from 1/4/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 1/1/2022	Goldman Sachs	29/9/2021	253,072	(73,775)
USD (119,336,725)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.63% Fixed semi-annually from 14/4/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 14/1/2022	Goldman Sachs	12/10/2021	379,684	(184,182)
USD (56,085,485)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 16/2/2022; and pays 1.436% Fixed semi-annually from 16/5/2022	Goldman Sachs	12/11/2021	(229,800)	(1,080,196)
USD (56,085,485)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.436% Fixed semi-annually from 16/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 16/2/2022	Goldman Sachs	12/11/2021	414,269	(436,127)
EUR (39,513,691)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.792% Fixed annually from 26/11/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 26/5/2022	Goldman Sachs	24/11/2021	850,631	(58,125)
USD (72,181,500)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.85% Fixed semi-annually from 31/5/2022; and pays 1.3% Fixed semi-annually from 28/2/2022	Goldman Sachs	26/11/2021	852,142	(132,321)
USD (20,480,875)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.96% Fixed semi-annually from 31/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 28/2/2022	Goldman Sachs	26/11/2021	102,341	(116,967)
USD (42,271,200)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.71% Fixed semi-annually from 31/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 28/2/2022	Goldman Sachs	26/11/2021	90,828	(133,771)
USD (15,371,345)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.01% Fixed semi-annually from 31/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 28/2/2022	Goldman Sachs	26/11/2021	79,317	(110,906)
USD (38,401,642)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.7% Fixed semi-annually from 31/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 28/2/2022	Goldman Sachs	26/11/2021	111,481	(126,344)
EUR (37,563,302)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.82% Fixed annually from 13/12/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 13/6/2022	Goldman Sachs	9/12/2021	738,365	(66,387)
USD (52,289,171)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.76% Fixed semi-annually from 28/7/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 28/4/2022	Goldman Sachs	26/1/2022	130,247	(294,602)
USD (104,578,343)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.76% Fixed semi-annually from 28/7/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 28/4/2022	Goldman Sachs	26/1/2022	281,410	(589,205)
USD (75,230,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 25/5/2022; and pays 0.405% Fixed semi-annually from 25/8/2022	Goldman Sachs	23/2/2022	74,188	(109,749)
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	900,215	(13,103)

想定金額	摘要	取引相手	満期日	未実現評価益／ (損) (米ドル)	時価 (米ドル)
EUR (29,460,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed annually from 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022	Goldman Sachs	8/6/2022	112,795	(68,799)
EUR (29,460,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.75% Fixed annually from 10/6/2023; and pays Floating EUR EURIBOR 6 Month semi-annually from 10/12/2022	Goldman Sachs	8/6/2022	100,482	(68,799)
USD (5,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 5% Fixed; and pays Floating CDX. NA.HY.36.V1 quarterly from 20/6/2021	JP Morgan	15/9/2021	7,142	(1,558)
EUR (40,012,668)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.78% Fixed annually from 18/11/2022; and pays Floating EUR EURIBOR 6 Month semi-annually from 18/5/2022	JP Morgan	16/11/2021	458,669	(52,398)
USD (155,680,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.485% Fixed semi-annually from 4/9/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 4/6/2022	JP Morgan	2/3/2022	116,433	(331,147)
USD (155,680,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 4/6/2022; and pays 0.485% Fixed semi-annually from 4/9/2022	JP Morgan	2/3/2022	81,399	(366,181)
USD (14,070,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 9/9/2022; and pays 1.4% Fixed semi-annually from 9/12/2022	JP Morgan	7/6/2022	(189,244)	(322,909)
USD (14,070,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 2.4% Fixed semi-annually from 9/12/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 9/9/2022	JP Morgan	7/6/2022	103,729	(53,855)
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	170,493	(44,216)
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	359,251	(89,835)
USD (145,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives 1% Fixed; and pays Floating CDX. NA.IG.36.V1 quarterly from 20/6/2021	Morgan Stanley	15/9/2021	75,341	(11,659)
USD (23,653,651)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly from 22/12/2021; and pays 0.55% Fixed semi-annually from 22/3/2022	Morgan Stanley	20/9/2021	304,863	(17)
USD (47,307,301)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.4% Fixed semi-annually from 22/3/2022; and pays Floating USD LIBOR 3 Month BBA quarterly from 22/12/2021	Morgan Stanley	20/9/2021	184,845	(130,229)
USD (102,278,278)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.62% Fixed semi-annually from 19/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 19/2/2022	Morgan Stanley	17/11/2021	107,965	(401,381)
USD (32,676,489)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.94% Fixed semi-annually from 23/5/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 23/2/2022	Morgan Stanley	19/11/2021	72,647	(293,330)
USD (118,660,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 0.508% Fixed semi-annually from 12/7/2022; and pays Floating USD LIBOR 3 Month BBA quarterly 12/4/2022	Morgan Stanley	10/1/2022	204,710	(128,897)
USD (118,660,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 12/4/2022; and pays 0.508% Fixed semi-annually from 12/7/2022	Morgan Stanley	10/1/2022	(12,528)	(364,546)
USD (551,236,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 20/6/2023; and pays 0.4% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	173,011	(433,349)

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 (551,236,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 20/6/2023; and pays 0.6% Fixed semi-annually from 20/9/2023	Morgan Stanley	16/3/2023	169,185	(878,163)
USD (21,980,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1.6675% Fixed semi-annually from 16/2/2024; and pays Floating USD LIBOR 3 Month BBA quarterly 16/11/2023	Morgan Stanley	14/8/2023	80,662	(749,083)
USD (21,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD LIBOR 3 Month BBA quarterly 16/11/2023; and pays 1.6675% Fixed semi-annually from 16/2/2024	Morgan Stanley	14/8/2023	(52,267)	(882,012)
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	295,519	(240,718)
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	506,360	(373,486)
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	65,263	(432,357)
USD (78,540,246)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.04% Fixed semi-annually from 2/1/2027; and pays Floating USD LIBOR 3 Month BBA quarterly 2/10/2026	Morgan Stanley	30/6/2026	160,818	(899,475)
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	1,214,794	(80,668)
Total (USD underlying exposure - USD 1,603,087,880)				13,064,957	(23,396,745)

SPAC取引契約 2021年 8月31日現在

保有高	銘柄	コミットメント 金額	未実現評価益／ (損) (米ドル)
United States			
180,700	Altus Power	1,807,000	—
298,087	Offerpad	2,980,870	—
109,547	Sonder	1,095,470	—
Total		5,883,340	—

マネー・マーケット・マザーファンド

《第35期》決算日2022年5月20日

[計算期間：2021年11月23日～2022年5月20日]

「マネー・マーケット・マザーファンド」は、5月20日に第35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35期の運用状況をご報告申し上げます。

運 用 方 針	わが国の短期公社債等を中心に投資し、利子等収益の確保を図ります。なお、市況動向および資金動向等により、上記のような運用が行えない場合があります。
主 要 運 用 対 象	わが国の公社債等を主要投資対象とします。
主 な 組 入 制 限	外貨建資産への投資は行いません。

○最近5期の運用実績

決 算 期	基 準	価 額		債 組 入 比 率	債 先 物 比 率	純 資 産 額
		騰 落	中 率			
31期(2020年5月20日)	円		%	%	%	百万円
	10,182		△0.0	—	—	1,218
32期(2020年11月20日)	10,182		0.0	—	—	1,133
33期(2021年5月20日)	10,182		0.0	—	—	1,245
34期(2021年11月22日)	10,182		0.0	—	—	1,637
35期(2022年5月20日)	10,182		0.0	—	—	2,897

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

(注) 「債券先物比率」は買建比率－売建比率。

○当期中の基準価額と市況等の推移

年 月 日	基 準	価 額		債 組 入 比 率	債 先 物 比 率	券 率
		騰 落	率			
(期 首)	円		%	%	%	%
2021年11月22日	10,182		—	—	—	—
11月末	10,182		0.0	—	—	—
12月末	10,182		0.0	—	—	—
2022年1月末	10,182		0.0	—	—	—
2月末	10,182		0.0	—	—	—
3月末	10,182		0.0	—	—	—
4月末	10,182		0.0	—	—	—
(期 末)						
2022年5月20日	10,182		0.0	—	—	—

(注) 騰落率は期首比。

(注) 「債券先物比率」は買建比率－売建比率。

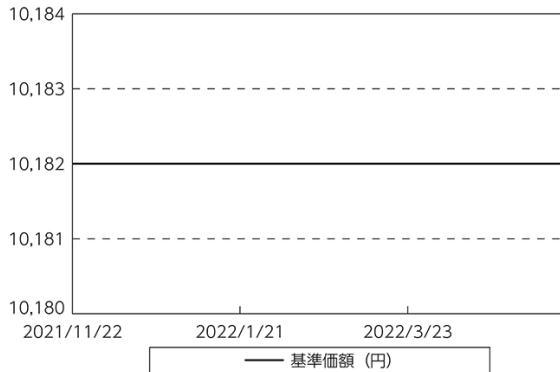
○運用経過

●当期中の基準価額等の推移について

◎基準価額の動き

基準価額は期首に比べ横ばいとなりました。

基準価額等の推移



●基準価額の主な変動要因

(上昇要因)

利子等収益が積み上がったことが基準価額の上昇要因となりました。

(下落要因)

運用資金に対するマイナス金利適用などが基準価額の下落要因となりました。

●投資環境について

◎国内短期金融市場

- ・無担保コール翌日物金利は0%を下回る水準で推移しました。
- ・当期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-0.020%となりました。

●当該投資信託のポートフォリオについて

- ・コール・ローン等短期金融商品を活用し、利子等収益の確保を図りました。

○今後の運用方針

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

○1万口当たりの費用明細

(2021年11月23日～2022年5月20日)

該当事項はございません。

○売買及び取引の状況

(2021年11月23日～2022年5月20日)

その他有価証券

		買 付 額	売 付 額
国内	コマーシャル・ペーパー	千円 186, 199, 911	千円 185, 199, 915

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2021年11月23日～2022年5月20日)

該当事項はございません。

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

○組入資産の明細

(2022年5月20日現在)

国内その他の有価証券

区 分	当 期 末	
	評 価 額	比 率
コマーシャル・ペーパー	千円 2,399,999	% 82.8

(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

(2022年5月20日現在)

項 目	当 期 末	
	評 価 額	比 率
その他有価証券	千円 2,399,999	% 82.8
コール・ローン等、その他	497,537	17.2
投資信託財産総額	2,897,536	100.0

○資産、負債、元本及び基準価額の状況 (2022年5月20日現在)

項 目	当 期 末
	円
(A) 資産	2,897,536,927
コール・ローン等	497,537,072
その他有価証券(評価額)	2,399,999,855
(B) 負債	273
未払解約金	69
未払利息	204
(C) 純資産総額(A－B)	2,897,536,654
元本	2,845,789,751
次期繰越損益金	51,746,903
(D) 受益権総口数	2,845,789,751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 1,608,067,544円
期中追加設定元本額 1,332,648,413円
期中一部解約元本額 94,926,206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 バランス・イノベーション(新興国投資型) 1,080,337,852円
三菱UFJ ターゲット・イヤー・ファンド2030(確定拠出年金) 724,723,014円
三菱UFJ DC金利連動アロケーション型バランスファンド 506,051,397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> 71,495,153円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<マネーボールファンドA> 50,938,288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> 47,992,133円
三菱UFJ <DC>ターゲット・イヤー ファンド 2030 41,131,411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 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
PIMCO インカム戦略ファンド<世界通貨分散コース>(毎月分配型) 13,122,469円
ビムコ・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/マッコーリー オーストラリアREITファンド<Wプレミアム>(毎月決算型) 11,293,333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) 9,876,057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
ビムコ・インカム・ストラテジー・ファンド<為替ヘッジなし>(年2回決算型) 9,376,245円
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) 9,187,206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 欧州ハイイールド債券ファンド ユーロ円プレミアム(毎月分配型) 7,489,236円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<米ドルコース>(毎月分配型) 7,196,270円
ビムコ・エマージング・ボンド・オープン Aコース(為替ヘッジなし) 6,887,212円
ビムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり>(年2回決算型) 6,675,966円
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/マッコーリー 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
米国バンクローンファンド<為替ヘッジなし>(毎月分配型) 5,812,610円
PIMCO ニューワールドインカムファンド<豪ドルコース>(毎月分配型) 5,548,198円
三菱UFJ/ビムコ トータル・リターン・ファンド<為替ヘッジなし>(毎月決算型) 5,411,821円

○損益の状況 (2021年11月23日～2022年5月20日)

項 目	当 期
	円
(A) 配当等収益	△ 18,559
受取利息	4,480
支払利息	△ 23,039
(B) 当期損益金(A)	△ 18,559
(C) 前期繰越損益金	29,238,749
(D) 追加信託差損益金	24,254,143
(E) 解約差損益金	△ 1,727,430
(F) 計(B＋C＋D＋E)	51,746,903
次期繰越損益金(F)	51,746,903

(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<メキシコペソコース> (毎月分配型)	4,489,124円
三菱UFJ 米国バンクロンファンド 米ドル円プレミアム (毎月分配型)	4,433,586円
欧州ハイイールド債券ファンド (為替ヘッジなし)	4,289,171円
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 ターゲット・イヤーファンド 2030	3,987,431円
欧州ハイイールド債券ファンド (為替ヘッジあり)	3,947,842円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<円コース> (毎月分配型)	3,857,128円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<円コース> (毎月分配型)	3,683,862円
米国バンクロン・オープン<為替ヘッジあり> (毎月決算型)	3,545,187円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<ブラジルリアルコース> (毎月分配型)	3,517,041円
米国バンクロン・オープン<為替ヘッジなし> (年1回決算型)	3,377,211円
PIMCO インカム戦略ファンド<米ドルインカム> (年2回分配型)	3,319,056円
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)	3,307,993円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<円コース> (毎月分配型)	3,156,977円
三菱UFJ Jリート不動産株ファンド<米ドル投資型> (3ヵ月決算型)	3,063,931円
米国バンクロン・オープン<為替ヘッジあり> (年1回決算型)	2,990,177円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<ロシアルーブルコース> (毎月分配型)	2,895,129円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<米ドルコース> (年2回分配型)	2,664,317円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<米ドルコース> (毎月分配型)	2,590,474円
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/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)	2,178,982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
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
米国バンクロンファンド<為替ヘッジあり> (毎月分配型)	1,628,892円
PIMCO インカム戦略ファンド<世界通貨分散コース> (年2回分配型)	1,616,484円
三菱UFJ 米国バンクロンファンド 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 米国バンクロンファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	1,491,640円
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)	1,453,944円
PIMCO ニューワールド米ドルインカムファンド (毎月分配型)	1,378,553円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<マネーボールファンドB>	1,355,220円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<米ドルコース> (毎月分配型)	1,339,040円
三菱UFJ 米国バンクロンファンド 米ドル円プレミアム (年2回分配型)	1,171,788円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<トルコリラコース> (毎月分配型)	1,149,232円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	1,145,161円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<トルコリラコース> (毎月分配型)	1,074,934円
三菱UFJ/ビムコ トータル・リターン・ファンド<米ドルヘッジ型> (年1回決算型)	1,020,693円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<トルコリラコース> (毎月分配型)	1,016,827円
スマート・プロテクター90オープン	981,933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)	953,994円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<メキシコペソコース> (毎月分配型)	845,131円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<インドネシアルピアコース> (毎月分配型)	669,935円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<メキシコペソコース> (毎月分配型)	665,580円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<アジアバスケット通貨コース> (毎月分配型)	642,729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
PIMCO 米国バンクロンファンド<世界通貨分散コース> (毎月分配型)	368,276円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<ロシアルーブルコース> (年2回分配型)	345,928円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<南アフリカランドコース> (毎月分配型)	282,290円
PIMCO ニューワールドインカムファンド<メキシコペソコース> (年2回分配型)	278,281円
ビムコ・エマージング・ボンド・オープン Dコース (為替ヘッジあり) (年1回決算型)	217,015円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<豪ドルコース> (年2回分配型)	215,434円
三菱UFJ 米国バンクロンファンド 通貨選択シリーズ<トルコリラコース> (年2回分配型)	213,510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
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)	177,761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)	175,974円
欧州ハイイールド債券ファンド (為替ヘッジあり) (年1回決算型)	169,198円
米国バンクローンファンド<為替ヘッジなし> (資産成長型)	138,420円
PIMCO ニューワールドインカムファンド<世界通貨分散コース> (年2回分配型)	132,542円
PIMCO ニューワールドインカムファンド<ブラジルレアルコース> (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
米国バンクローンファンド<為替ヘッジあり> (資産成長型)	89,287円
欧州ハイイールド債券ファンド (為替ヘッジなし) (年1回決算型)	87,384円
PIMCO ニューワールドインカムファンド<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
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 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)	30,457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)	10,795円
PIMCO 米国バンクローンファンド<円インカム> (毎月分配型)	10,787円
バリュー・ボンド・ファンド<為替ヘッジなし> (年1回決算型)	9,829円
バリュー・ボンド・ファンド<為替リスク軽減型> (年1回決算型)	9,829円
バリュー・ボンド・ファンド<為替ヘッジなし> (毎月決算型)	9,829円
<DC>ベイリー・ギフォード ESG世界株ファンド	9,822円
ベイリー・ギフォード世界長期成長株ファンド (予想分配金提示型)	9,822円
ベイリー・ギフォード インパクト投資ファンド (予想分配金提示型)	9,822円
<DC>ベイリー・ギフォード世界長期成長株ファンド	9,821円
ベイリー・ギフォード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<安定重視型> (分配抑制コース)	9,820円
わたしの未来設計<成長重視型> (分配抑制コース)	9,820円
マクロ・トータル・リターン・ファンド	9,820円
わたしの未来設計<成長重視型> (分配コース)	9,820円
わたしの未来設計<安定重視型> (分配コース)	9,820円
米国株式トレンド・ウォッチ戦略ファンド	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
グローバル・インカム・フルコース (為替リスク軽減型)	983円
合計	2,845,789,751円