



## 運用報告書(全体版)第8期(2019年11月1日~2020年10月31日)

### バンガード®・シャーロット・ファンズ・ バンガード・トータル・インターナショナル債券インデックス・ファンド(米ドル ヘッジあり) Vanguard Charlotte Funds - Vanguard Total International Bond Index Fund

米ドル建/オープンエンド契約型外国投資信託  
米国デラウェア籍法定トラスト ETFクラス受益証券

#### 受益者のみなさまへ

毎々、格別のご愛顧にあずかり厚くお礼申し上げます。  
さて、バンガード・シャーロット・ファンズ・バンガード・トータル・インターナショナル債券インデックス・ファンド(米ドルヘッジあり)のETFクラス受益証券(以下「ファンド」といいます。)は、このたび、第8期の決算を行いました。ここに、運用状況をご報告申し上げます。

今後とも一層のお引立てを賜りますよう、お願い申し上げます。

#### < ファンドの仕組み >

ファンド形態	米ドル建/オープンエンド契約型外国投資信託 米国デラウェア籍法定トラスト
信託期間	無期限
運用方針	ファンドは、米ドル以外の通貨建ての投資適格債券の投資収益を測るベンチマーク・インデックスのパフォーマンスへの一致を目指して運用を行います。
主要投資対象	下記「運用方法」をご参照ください。
運用方法	ファンドは、ブルームバーグ・バークレイズ・グローバル総合(米ドル除く)浮動調整 RIC 基準インデックス(米ドルヘッジベース) (Bloomberg Barclays Global Aggregate ex-USD Float Adjusted RIC Capped Index (USD Hedged)) のパフォーマンスへの一致を企図したインデックス投資手法を用います。本インデックスは、グローバルな投資適格固定利付債券市場を広範に測定します。本インデックスは、いずれも米ドル以外の通貨建てで発行され、1年超の満期を有する、国債、政府機関発行の債券、社債および米国以外の固定利付投資適格証券を含みます。本インデックスには、会計年度の各四半期末において、(1)いずれかの債券発行体への投資がファンド資産の25%を超えないこと、また(2)ファンドの投資比率が5%以上の発行体に対する投資が合計でファンド資産の50%を超えないことを規定した米国内国歳入法の投資会社の分散基準を遵守するために、時価総額加重平均ならびに上限が設けられています。この上限のため、毎月の最終

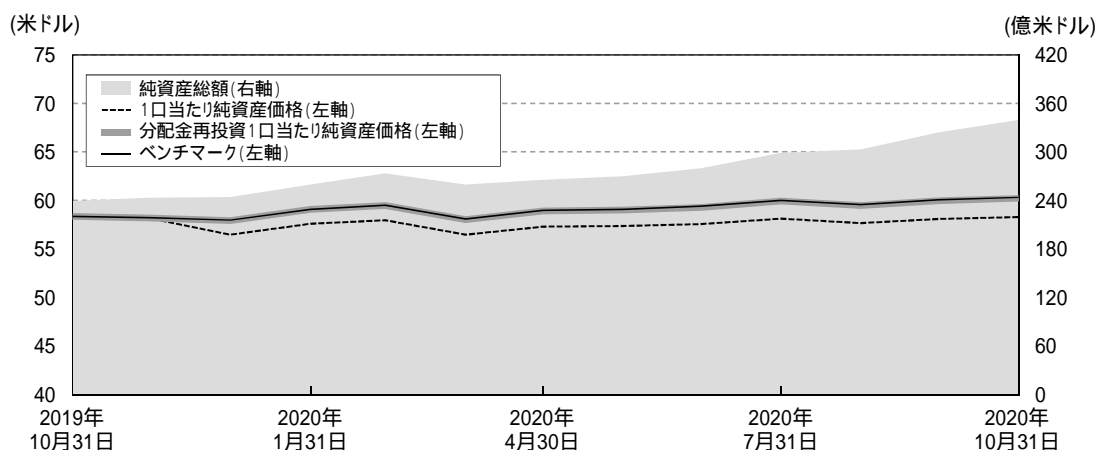
	<p>営業日にインデックスが個別の債券発行体に対して 20% 超のエクスポージャーを有するか、またはインデックスの 5% 以上を構成する発行体のエクスポージャーの合計値が 48% 以上の場合、超過部分は、インデックスの他の発行体の債券に再配分されます。このインデックスの手法は、米国 1940 年投資会社法の分散投資要件を充足させるためのものではありません。ファンドは、米ドルヘッジのあるインデックスのリターンに相關させるため、主に外国為替先渡取引を利用することで、米ドル以外の通貨エクスポージャーのヘッジを試みます。このヘッジは、米ドル以外の通貨建て債券への投資に関連する為替リスクを最小化するためのものです。ファンドは、主なりリスク要因およびその他の特性という点から、全体として完全なインデックスに近似する一定の範囲の証券を保有するという、インデックスのサンプリングにより投資を行います。ファンドの全ての投資対象は、サンプリング過程を通じて選択され、通常では、ファンドの資産の少なくとも 80% がインデックスに含まれる債券に投資されます。ファンドは、インデックスのものと同じドル加重平均満期 (dollar-weighted average maturity) を維持します。2020 年 10 月 31 日現在、インデックスのドル加重平均満期 (dollar-weighted average maturity) は 10.2 年でした。</p>
<p>投資制限</p>	<p>ファンドは、以下の基本的投資方針に従わなくてはなりません。基本的投資方針はファンドの受益証券の過半数にあたる受益者の承諾がなければ、いかなる方法によっても変更することはできません。かかる目的上、「過半数」の受益証券とは、ファンドの純資産の 50% 以上に相当する受益証券を有する受益者または委任状を有する代理人が出席した上でのファンドの純資産の 67% 以上の賛成投票を表象する受益証券、または ファンドの純資産の 50% 以上を表象する受益証券のいずれか少ない方をいいます。</p> <p>(i) 借入れ      ファンドは、米国 1940 年投資会社法その他の適用法令、これらに基づく規則、またはファンドの監督権限を有する米国証券取引委員会 (SEC) もしくは他の規制当局により許可されている場合に限り、借入れを行うことができます。</p> <p>(ii) コモディティ      ファンドは、米国 1940 年投資会社法その他の適用法令、これらに基づく規則、またはファンドの監督権限を有する SEC もしくは他の規制当局により許可されている場合に限り、コモディティへの投資を行うことができます。</p> <p>(iii) 同一業種への集中投資      ファンドは、目標とするインデックスの構成に近似させるために必要な場合を除いて、主要な事業活動が同一業種または同一業界の発行者の証券に投資を集中させてはなりません。</p> <p>(iv) 貸付け      ファンドは、米国 1940 年投資会社法その他の適用法令、これらに基づく規則、またはファンドの監督権限を有する SEC もしくは他の規制当局により許可されている場合に限り、他の者への貸付けを行うことができます。</p> <p>(v) 不動産      ファンドは、証券その他の金融商品を保有する結果として取得される場合を除き、不動産に直接投資することはできません。この制限は、ファンドが (1) 不動産への投資、取引もしくは別の方法で不動産取引に携わる会社が発行する、または (2) 不動産もしくは不動産の持分により裏付けられもしくは担保される、証券その他の金融商品に投資することを妨げません。</p> <p>(vi) 優先証券      ファンドは、米国 1940 年投資会社法その他の適用法令、これらに基づく規則、またはファンドの監督権限を有する SEC もしくは他の規制当局により許可されている場合を除き、優先証券を発行することはできません。</p>

	<p>(vii) 引受け</p> <p>ポートフォリオ証券の売買に関連し、ファンドが米国 1933 年証券法上の意味における引受会社とみなされる場合を除き、ファンドは他の発行者の証券の引受会社としての業務を行うことはできません。</p>
分配方針	<p>ファンドは、受益者に対して、純インカム所得(利息から費用を控除した額)および保有する資産の売却によって実現した短期または長期の純キャピタル・ゲインの実質的全額を分配します。ファンドは、時に、キャピタルリターン(元本の払戻し)として取り扱われる分配を行うこともあります。インカム分配は、通常毎月宣言され支払われます。キャピタル・ゲインの分配(もしあれば)は通常毎年 12 月に行われます。また、ファンドは、時折、その他の時期に臨時分配を行うことがあります。</p>

## I. 計算期間中における運用の経過および運用状況の推移

### (1) 運用の経過

#### 1口当たり純資産価格の推移等



- (注1) 分配金再投資1口当たり純資産価格は、税引前の分配金を分配時にファンドへ再投資したとみなして算出したもので、ファンド運用の実質的なパフォーマンスを示すものです。以下同じです。
- (注2) 分配金再投資1口当たり純資産価格は、第7期末の1口当たり純資産価格を起点として計算しています。
- (注3) 分配金再投資1口当たり純資産価格は、各投資者の購入状況などにより課税条件が異なるため、分配金に対する税金を考慮しておりません。そのため、最終的な税引後の結果を示すものではありません。
- (注4) ファンドのベンチマークは、ブルームバーグ・バークレイズ・グローバル総合(米ドル除く)浮動調整RIC基準インデックス(米ドルヘッジベース)です。
- (注5) ベンチマークは、第7期末の1口当たり純資産価格を起点として計算しています。

バンガード・トータル・インターナショナル債券インデックス・ファンド(米ドルヘッジあり)のETFクラス受益証券(ティッカー:BNDX)は、「バンガード・トータル・インターナショナル債券ETF(米ドルヘッジあり)」と称することがあります。また、本書においては、ファンドの名称を英文アニュアルレポートに記載の英語名称で表記する場合や、ETFクラス受益証券を「ETF 受益証券」と表記する場合があります。

このファンドは為替レートの不確実性への保護を追求する目的で、組入れ証券の該当通貨の米ドルに対するヘッジ戦略を採用していますが、あくまでも米ドルベースのヘッジ戦略であるため、日本円をベースとした投資者にとっては為替リスクが伴います。

## 2019年10月31日から2020年10月31日までのファンドのパフォーマンス

	期初の価格	期末の価格	1口当たり分配金	
			インカム分配	キャピタルゲイン
ファンド	58.34 米ドル	58.27 米ドル	1.874 米ドル	0.000 米ドル

## 2020年10月31日に終了する期間までの年間平均トータルリターン

	1年	5年	設定(2013年 5月31日)以 来	投資額 10,000 米ドル に対する最終価格
ファンド 純資産価格	3.20%	4.34%	4.23%	13,595 米ドル
ファンド 市場価格	3.07	4.30	4.24	13,605
ベンチマーク	3.38	4.54	4.46	13,823

(注1) トータルリターンは、表示通貨(米ドル)建ての純資産価格に基づき計算されております。

(注2) ETF 受益証券について、市場価格は、ニューヨーク証券取引所の通常取引終了時(通常、米国東部標準時間時午後4時)の呼値スプレッドの中間値によって決定されます。ファンド総資産の市場価格から負債を控除し、発行済ファンド受益証券口数で除すことにより計算される純資産価格もまた、ニューヨーク証券取引所の通常取引終了時に決定されます。

## 分配金について

当期（2019年11月1日～2020年10月31日）の1口当たり分配金（税引前）はそれぞれ下表のとおりです。なお、下表の「分配金を含む1口当たり純資産価格の変動額」は、当該分配落日における1口当たり分配金額と比較する目的で、便宜上算出しているものです。

（金額：米ドル）

分配落日	1口当たり純資産価格	1口当たり分配金額 （対1口当たり純資産価格比率 <sup>（注1）</sup> ）	分配金を含む1口当たり純資産価格の変動額 <sup>（注2）</sup>
2019年11月1日	58.22	0.0516 （0.09%）	-0.36
2019年12月2日	57.88	0.0499 （0.09%）	-0.29
2019年12月23日	56.52	1.3519 （2.34%）	-0.01
2020年2月3日	57.52	0.0450 （0.08%）	1.05
2020年3月2日	57.85	0.0440 （0.08%）	0.37
2020年4月1日	56.46	0.0505 （0.09%）	-1.34
2020年5月1日	57.25	0.0465 （0.08%）	0.84
2020年6月1日	57.23	0.0475 （0.08%）	0.03
2020年7月1日	57.39	0.0472 （0.08%）	0.21
2020年8月3日	58.05	0.0475 （0.08%）	0.71
2020年9月1日	57.71	0.0467 （0.08%）	-0.29
2020年10月1日	58.08	0.0461 （0.08%）	0.42

（注1）「対1口当たり純資産価格比率」とは、以下の計算式により算出される値であり、ファンドの収益率とは異なる点にご留意ください。

対1口当たり純資産価格比率（%）=  $100 \times a / b$

a = 当該分配落日における1口当たり分配金額

b = 当該分配落日における1口当たり純資産価格 + 当該分配落日における1口当たり分配金額

以下同じです。

（注2）「分配金を含む1口当たり純資産価格の変動額」とは、以下の計算式により算出されま

す。

分配金を含む1口当たり純資産価格の変動額 =  $b - c$

$b$  = 当該分配落日における1口当たり純資産価格 + 当該分配落日における1口当たり分配金額

$c$  = 当該分配落日の直前の分配落日における1口当たり純資産価格  
以下同じです。

(注3) 2019年11月1日の直前の分配落日(2019年10月1日)における1口当たり純資産価格は、58.63米ドルでした。

## 1 口当たり純資産価格の主な変動要因、投資環境およびポートフォリオについて

### ファンドのパフォーマンス

- 2020年10月31日に終了した12か月間におけるバンガード・トータル・インターナショナル債券インデックス・ファンド(米ドルヘッジあり)のリターンは、インベスター受益証券の+3.09%から、インスティテューショナル受益証券の+3.21%までの幅がありましたが、費用を生じないベンチマーク・インデックスのリターン(+3.38%)にほぼ一致する形となりました。
- 当会計年度は、新型コロナウイルス感染症の世界的な流行およびこれを抑制するための努力を特徴としていました。パンデミックが広がるにつれ、債券市場におけるボラティリティが当初急上昇し、流動性が低下した一方で、中央銀行は、経済的影響を鈍らせるために、金利を引き下げ、刺激策を制定しました。当期末までに、債券利回りは大幅に低下し、価格は上昇しました。
- 平均すると、先進国の債券市場は、新興国の債券市場を上回りました。英国およびユーロ地域の銘柄が一般的にリードし、組入比率でベンチマークの5分の1近くを占める日本の銘柄は、わずかにマイナスのトータル・リターンを記録し、ファンドのパフォーマンスを圧迫する形となりました。
- 新興国市場の債券のリターンは大きく異なるものの、合計ではわずかにとどまりました。一部の大型債は堅調な一桁リターンを記録しましたが、多くの小型債は急落しました。
- ファンドは、ポートフォリオ・リスクをヘッジする目的で、定期的にデリバティブを利用しています。ファンドが保有する為替予約によりパフォーマンスが引き下げられる結果となりました。
- 当期末において、12か月間におけるファンドの潜在的な所得創出能力の代用となる、ファンドの30日SEC利回り(費用控除後)は、インベスター受益証券の0.21%からインスティテューショナル受益証券の0.27%までの幅がありました。

\* 上記の記述は、Vanguard Total International Bond Index Fund のクラス受益証券すべて(ETF 受益証券を含みます。)についてのものです。

。



## (2) 今後の運用方針

ファンドは、米ドル以外の通貨建ての投資適格債券の投資収益を測るベンチマーク・インデックスのパフォーマンスへの一致を目指します。今後も投資方針に従い、引き続き運用を行います。

## (3) 費用の明細

項目	項目の概要		注
管理費用	純資産価額の年率 0.06%	管理的性格の業務および事業運営にかかる業務の対価	費用の料率は、2021年2月26日付英文目論見書に記載された現会計年度の見込み費用です。 2020年10月31日に終了した会計年度において、費用料率は合計 0.08% でした。
12b-1 販売費用	なし	該当なし	
その他の費用	0.02%	ファンドが負担したその他の費用金額	
ファンドの年次運営費用合計	0.08%		

## II. 運用実績

### 純資産の推移

	純資産総額		1口当たり純資産価格	
	百万米ドル	日本円(百万円)	米ドル	日本円
第1会計年度末 (2013年10月末日)	665	69,559	49.95	5,225
第2会計年度末 (2014年10月末日)	2,300	240,580	52.23	5,463
第3会計年度末 (2015年10月末日)	3,968	415,053	53.04	5,548
第4会計年度末 (2016年10月末日)	5,692	595,383	55.09	5,762
第5会計年度末 (2017年10月末日)	8,504	889,518	54.75	5,727
第6会計年度末 (2018年10月末日)	12,092	1,264,823	54.47	5,698
第7会計年度末 (2019年10月末日)	23,911	2,501,091	58.34	6,102
第8会計年度末 (2020年10月末日)	33,941	3,550,229	58.27	6,095

注1) 米ドルの円貨換算は、2020年10月30日現在の株式会社三菱UFJ銀行の対顧客電信売買相場の仲値(1米ドル=104.60円)によります。

(注2) ETF受益証券の設定日は、2013年5月31日です。

(注3) 本書の中で金額および比率を表示する場合、四捨五入しているため合計の数字が一致しない場合があります。円貨への換算は、本書の中でそれに対応する数字につき所定の換算率で単純計算のうえ、必要な場合四捨五入してあります。従って、本書中の同一情報につき異なった円貨表示がなされている場合もあります。

## 分配の推移

	1口当たり分配金	
	米ドル	日本円
第1会計年度	0.242	25
第2会計年度	0.752	79
第3会計年度	0.786	82
第4会計年度	0.822	86
第5会計年度	0.956	100
第6会計年度	1.220	128
第7会計年度	1.673	175
第8会計年度	1.874	196

投資資産(2020年10月末日現在)

下記「IV.ファンドの経理状況」の純資産計算書を参照ください。

### III. 純資産計算書

(2020年10月末日)

	千米ドル	日本円(百万円)
総資産額(Vanguard Total International Bond Index Fund 全体)	162,760,751	17,024,775
総負債額(Vanguard Total International Bond Index Fund 全体)	5,399,130	564,749
純資産価額(ファンド)	33,941,054	3,550,234
発行済み受益証券総数(ファンド)	582,460,783 口	
1口当たり純資産価格(ファンド)	58.27 米ドル	6,095 円

#### IV. ファンドの経理状況

##### 独立登録会計事務所の監査報告書

Vanguard Charlotte Funds の受託者会および Vanguard Total International Bond Index Fund の受益者各位

##### 財務諸表に対する意見

私どもは、添付の Vanguard Total International Bond Index Fund (Vanguard Charlotte Funds を構成するファンドのうちの 1 ファンドで、以下「ファンド」という。)の 2020 年 10 月 31 日現在の投資明細表を含む資産・負債計算書、関連する同日に終了した年度の損益計算書、2020 年 10 月 31 日に終了した 2 年度のそれぞれの期間の純資産変動計算書、関連する注記および 2020 年 10 月 31 日に終了した 5 年度のそれぞれの期間の財務ハイライト(以下総称して「当財務諸表」という。)を監査した。私どもの意見では、当財務諸表は、すべての重要な点において、ファンドの 2020 年 10 月 31 日現在の財政状態、同日に終了した年度の運用成績、2020 年 10 月 31 日に終了した 2 年度のそれぞれの期間の純資産の変動、および 2020 年 10 月 31 日に終了した 5 年度のそれぞれの期間の財務ハイライトを、米国において一般に公正妥当と認められている会計原則に準拠して適正に表示している。

##### 意見表明の基礎

これらの財務諸表は、当ファンドの経営陣の責任である。私どもの責任は私どもの監査に基づきファンドの財務諸表に関する意見を表明することである。私どもは、公開企業会計監視委員会(米国)('PCAOB')に登録している公認会計士事務所であり、米国連邦証券法ならびに適用される証券取引委員会および PCAOB の規則および規定に準拠して、ファンドに関して独立していることが義務付けられている。

私どもは、PCAOB の基準に準拠して、当財務諸表の監査を実施した。これらの基準は、誤謬または不正のいずれによるかにかかわらず、当財務諸表に重大な虚偽表示がないかどうかについて合理的な保証を得るために、私どもが監査を計画し実施することを要求している。

私どもの監査には、誤謬または不正のいずれによるかにかかわらず、当財務諸表に重大な虚偽表示があるリスクを評価するための手続きの実施、およびそれらのリスクに対応する手続きの実施が含まれていた。かかる手続きには、試査による当財務諸表の金額および開示を裏付ける証拠の検証が含まれていた。私どもの監査にはまた、使用された会計原則および経営陣による重大な見積りの検討、ならびに当財務諸表の全般的な表示の評価も含まれていた。私どもの手続きには、2020 年 10 月 31 日現在におけるカストディアン、名義書換事務代行会社およびブローカーに対する書面による有価証券の確認が含まれ、ブローカーからの回答を受領しなかった場合には、私どもは他の監査手続きを実施した。私どもは、私どもの監査が、私どもの意見表明に関する合理的な基礎を与えるものであると確信している。

プライスウォーターハウスクーパース LLP  
ペンシルバニア州フィラデルフィア、  
2020 年 12 月 17 日

私どもは、1975 年より Vanguard Group of Funds の 1 社以上の投資会社の監査人を務めている。

## 財務諸表

### 投資明細表

2020年10月31日現在

当ファンドは、各会計年度の第1四半期と第3四半期については、証券取引委員会(SEC)にポートフォリオの保有銘柄の完全な明細書をフォーム N-PORT による報告書の別紙として提出している。当ファンドのフォーム N-PORT による報告書は、SEC のウェブサイト [www.sec.gov](http://www.sec.gov) で閲覧することができる。

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
<b>オーストラリア(3.0%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.1%)</b>					
Australia & New Zealand Banking Group Ltd.	5.000%	8/16/23	AUD	5,500	4,363
Australia & New Zealand Banking Group Ltd.	0.450%	11/22/23	EUR	16,000	19,133
Australia & New Zealand Banking Group Ltd.	2.500%	1/16/24	EUR	5,000	6,369
Commonwealth Bank of Australia	0.750%	11/4/21	EUR	9,000	10,612
Commonwealth Bank of Australia	2.750%	11/17/21	AUD	3,100	2,237
Commonwealth Bank of Australia	1.125%	12/22/21	GBP	1,800	2,354
Commonwealth Bank of Australia	3.000%	5/3/22	EUR	15,100	18,510
Commonwealth Bank of Australia	0.500%	7/27/26	EUR	6,504	7,946
Commonwealth Bank of Australia	3.000%	9/4/26	GBP	6,700	9,888
Commonwealth Bank of Australia	0.875%	2/19/29	EUR	10,000	12,652
National Australia Bank Ltd.	0.875%	11/16/22	EUR	5,000	5,983
National Australia Bank Ltd.	1.875%	1/13/23	EUR	5,000	6,121
National Australia Bank Ltd.	5.000%	3/11/24	AUD	6,750	5,463
National Australia Bank Ltd.	2.250%	6/6/25	EUR	1,800	2,353
National Australia Bank Ltd.	3.000%	9/4/26	GBP	500	736
National Australia Bank Ltd.	0.875%	2/19/27	EUR	10,000	12,529
Suncorp-Metway Ltd.	3.000%	9/13/23	AUD	2,400	1,806
Suncorp-Metway Ltd.	3.250%	8/24/26	AUD	1,000	789
Westpac Banking Corp.	0.625%	1/14/22	EUR	10,000	11,805
Westpac Banking Corp.	1.000%	6/30/22	GBP	1,500	1,964
Westpac Banking Corp.	2.750%	8/31/22	AUD	13,200	9,698
Westpac Banking Corp.	5.250%	11/21/23	AUD	3,500	2,823
Westpac Banking Corp.	1.375%	5/17/32	EUR	10,000	13,548
					<b>169,682</b>
<b>社債 (0.4%)</b>					
AGL Energy Ltd.	5.000%	11/5/21	AUD	4,380	3,144
Arcor UK Finance plc	1.125%	6/23/27	EUR	5,000	6,108
Ampol Ltd	4.000%	4/17/25	AUD	14,100	10,649
APT Pipelines Ltd.	1.375%	3/22/22	EUR	300	356
APT Pipelines Ltd.	4.250%	11/26/24	GBP	1,000	1,466
APT Pipelines Ltd.	2.000%	3/22/27	EUR	8,400	10,815
APT Pipelines Ltd.	3.500%	3/22/30	GBP	3,800	5,632
Asciano Finance Ltd.	5.000%	9/19/23	GBP	500	703
Aurizon Network Pty Ltd.	4.000%	6/21/24	AUD	1,520	1,157
Aurizon Network Pty Ltd.	2.000%	9/18/24	EUR	3,000	3,735
Ausgrid Finance Pty Ltd.	3.750%	10/30/24	AUD	14,280	10,957
Ausgrid Finance Pty Ltd.	1.250%	7/30/25	EUR	3,300	4,038
Ausgrid Finance Pty Ltd.	1.814%	2/5/27	AUD	2,000	1,406
AusNet Services Holdings Pty Ltd.	5.750%	6/28/22	AUD	1,490	1,134
AusNet Services Holdings Pty Ltd.	3.000%	2/13/24	EUR	4,000	5,117
AusNet Services Holdings Pty Ltd.	1.500%	2/26/27	EUR	4,500	5,729

	クーポン	満期日	通貨	額面 (千)	市場価格* (千ドル)	
	AusNet Services Holdings Pty Ltd.	4.400%	8/16/27	AUD	1,040	873
	AusNet Services Holdings Pty Ltd.	4.200%	8/21/28	AUD	2,800	2,342
	AusNet Services Holdings Pty Ltd.	2.600%	7/31/29	AUD	6,200	4,634
	Australia & New Zealand Banking Group Ltd.	3.300%	3/7/22	AUD	800	586
	Australia & New Zealand Banking Group Ltd.	0.625%	2/21/23	EUR	10,000	11,866
	Australia & New Zealand Banking Group Ltd.	3.350%	5/9/23	AUD	400	303
	Australia & New Zealand Banking Group Ltd.	3.100%	2/8/24	AUD	13,816	10,557
	Australia Pacific Airports Melbourne Pty Ltd.	3.125%	9/26/23	EUR	5,000	6,202
	Australia Pacific Airports Melbourne Pty Ltd.	1.750%	10/15/24	EUR	14,000	16,763
	Australian Gas Networks Vic 3 Pty Ltd.	4.500%	12/17/21	AUD	270	197
	Bank of Queensland Ltd.	0.500%	7/10/22	EUR	500	591
	BHP Billiton Finance Ltd.	0.750%	10/28/22	EUR	200	237
	BHP Billiton Finance Ltd.	3.230%	5/15/23	CAD	150	118
	BHP Billiton Finance Ltd.	3.250%	9/24/27	EUR	16,500	23,457
	BHP Billiton Finance Ltd.	1.500%	4/29/30	EUR	5,100	6,662
	BHP Billiton Finance Ltd.	3.125%	4/29/33	EUR	3,000	4,585
	BHP Billiton Finance Ltd.	4.300%	9/25/42	GBP	1,175	2,197
1	BHP Billiton Finance Ltd.	6.500%	10/22/77	GBP	2,200	3,100
1	BHP Billiton Finance Ltd.	5.625%	10/22/79	EUR	300	408
	Brambles Finance Ltd.	2.375%	6/12/24	EUR	400	502
	Brisbane Airport Corp. Pty Ltd.	3.900%	4/24/25	AUD	3,810	2,796
	Commonwealth Bank of Australia	3.250%	1/17/22	AUD	1,050	765
	Commonwealth Bank of Australia	3.250%	3/31/22	AUD	2,600	1,906
	Commonwealth Bank of Australia	3.250%	4/25/23	AUD	1,000	754
	Commonwealth Bank of Australia	3.200%	8/16/23	AUD	600	455
	Commonwealth Bank of Australia	3.000%	1/11/24	AUD	17,500	13,314
	Commonwealth Bank of Australia	0.375%	4/11/24	EUR	12,100	14,482
1	Commonwealth Bank of Australia	2.000%	4/22/27	EUR	7,100	8,426
	Commonwealth Bank of Australia	1.125%	1/18/28	EUR	3,000	3,782
1	Commonwealth Bank of Australia	1.936%	10/3/29	EUR	23,000	27,749
	Commonwealth Bank of Australia	1.625%	2/10/31	EUR	100	137
	ConnectEast Finance Pty Ltd.	4.250%	2/25/22	AUD	930	675
	DBNGP Finance Co. Pty Ltd.	4.225%	5/28/25	AUD	2,890	2,264
	ETSA Utilities Finance Pty Ltd.	3.500%	8/29/24	AUD	930	712
	Glencore Capital Finance DAC	1.125%	3/10/28	EUR	7,000	8,158
	Goodman Australia Finance Pty Ltd.	1.375%	9/27/25	EUR	4,000	4,867
	Incitec Pivot Ltd.	4.300%	3/18/26	AUD	2,040	1,545
	Lonsdale Finance Pty Ltd.	3.900%	10/15/25	AUD	5,030	3,897
	Macquarie Bank Ltd.	1.125%	1/20/22	EUR	3,600	4,257
	Macquarie Group Ltd.	3.250%	12/15/22	AUD	500	360
1	Macquarie Group Ltd.	1.250%	3/5/25	EUR	16,000	19,175
	National Australia Bank Ltd.	1.125%	11/10/21	GBP	1,600	2,090
	National Australia Bank Ltd.	5.125%	12/9/21	GBP	4,700	6,408
	National Australia Bank Ltd.	0.875%	1/20/22	EUR	18,100	21,395
	National Australia Bank Ltd.	3.250%	3/24/22	AUD	1,800	1,319
	National Australia Bank Ltd.	1.375%	6/27/22	GBP	500	657
	National Australia Bank Ltd.	0.350%	9/7/22	EUR	10,100	11,891
	National Australia Bank Ltd.	0.250%	1/19/23	CHF	2,600	2,872
	National Australia Bank Ltd.	3.000%	2/10/23	AUD	2,100	1,567
	National Australia Bank Ltd.	0.625%	8/30/23	EUR	100	119
	National Australia Bank Ltd.	2.900%	2/26/24	AUD	16,300	12,395
	National Australia Bank Ltd.	0.250%	5/20/24	EUR	10,000	11,799
	National Australia Bank Ltd.	0.300%	10/31/25	CHF	9,900	11,020
1	National Australia Bank Ltd.	3.515%	6/12/30	CAD	8,200	6,403
	Origin Energy Finance Ltd.	1.000%	9/17/29	EUR	5,100	5,845

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円ドル)
Qantas Airways Ltd.	7.750%	5/19/22	AUD	1,730	1,310
Scentre Group Trust 1	2.250%	7/16/24	EUR	3,898	4,813
Scentre Group Trust 1	3.875%	7/16/26	GBP	7,000	9,896
Scentre Group Trust 1 / Scentre Group Trust 2	2.375%	4/8/22	GBP	4,100	5,367
Scentre Group Trust 1 / Scentre Group Trust 2	1.375%	3/22/23	EUR	5,000	5,953
Scentre Group Trust 1 / Scentre Group Trust 2	1.750%	4/11/28	EUR	9,000	11,020
Scentre Group Trust 1 / Scentre Group Trust 2	1.450%	3/28/29	EUR	5,000	6,027
Scentre Group Trust 2	3.250%	9/11/23	EUR	6,273	7,909
Telstra Corp. Ltd.	3.750%	5/16/22	EUR	100	124
Telstra Corp. Ltd.	4.000%	9/16/22	AUD	2,020	1,509
Telstra Corp. Ltd.	3.500%	9/21/22	EUR	500	623
Telstra Corp. Ltd.	2.500%	9/15/23	EUR	10,000	12,547
Telstra Corp. Ltd.	1.125%	4/14/26	EUR	11,500	14,284
Telstra Corp. Ltd.	4.000%	4/19/27	AUD	2,000	1,647
Telstra Corp. Ltd.	1.000%	4/23/30	EUR	5,000	6,235
Toyota Finance Australia Ltd.	1.584%	4/21/22	EUR	11,800	14,114
Toyota Finance Australia Ltd.	3.100%	5/19/22	AUD	6,928	5,052
Toyota Finance Australia Ltd.	1.625%	7/11/22	GBP	2,200	2,907
Toyota Finance Australia Ltd.	0.500%	4/6/23	EUR	1,100	1,303
Toyota Finance Australia Ltd.	3.300%	11/22/23	AUD	550	415
Toyota Finance Australia Ltd.	2.280%	10/21/27	EUR	15,000	20,098
Transurban Finance Co. Pty Ltd.	1.875%	9/16/24	EUR	3,000	3,700
Transurban Finance Co. Pty Ltd.	3.000%	4/8/30	EUR	9,000	12,248
United Energy Distribution Pty Ltd.	3.500%	9/12/23	AUD	560	418
United Energy Distribution Pty Ltd.	3.850%	10/23/24	AUD	3,050	2,375
University of Technology Sydney	3.750%	7/20/27	AUD	300	241
Vicinity Centres	3.375%	4/7/26	GBP	1,259	1,724
Wesfarmers Ltd.	2.750%	8/2/22	EUR	3,000	3,667
Westpac Banking Corp.	0.250%	1/17/22	EUR	1,000	1,173
Westpac Banking Corp.	3.125%	10/27/22	AUD	1,800	1,337
Westpac Banking Corp.	2.625%	12/14/22	GBP	2,300	3,106
Westpac Banking Corp.	0.375%	3/5/23	EUR	8,000	9,439
Westpac Banking Corp.	0.320%	7/6/23	JPY	2,700,000	25,772
Westpac Banking Corp.	3.250%	11/16/23	AUD	600	458
Westpac Banking Corp.	0.500%	12/4/23	EUR	1,000	1,200
Westpac Banking Corp.	3.000%	4/24/24	AUD	800	612
Westpac Banking Corp.	0.500%	5/17/24	EUR	2,500	3,007
Westpac Banking Corp.	0.625%	11/22/24	EUR	5,000	5,991
Westpac Banking Corp.	4.125%	6/4/26	AUD	1,700	1,413
Westpac Banking Corp.	0.875%	4/17/27	EUR	200	245
Westpac Banking Corp.	1.125%	9/5/27	EUR	11,100	13,843
Westpac Banking Corp.	1.450%	7/17/28	EUR	800	1,029
WSO Finance Pty Ltd.	4.500%	3/31/27	AUD	3,450	2,810
					<b>613,543</b>
<b>ソブリン債(2.5%)</b>					
Australian Capital Territory	4.250%	4/11/22	AUD	11,000	8,184
Australian Capital Territory	4.000%	5/22/24	AUD	5,000	3,979
Australian Capital Territory	1.250%	5/22/25	AUD	1,000	731
Australian Capital Territory	2.500%	5/21/26	AUD	2,000	1,561
Australian Capital Territory	3.000%	4/18/28	AUD	400	325
Australian Capital Territory	2.250%	5/22/29	AUD	9,150	7,070
Australian Capital Territory	1.750%	10/23/31	AUD	600	438
Commonwealth of Australia	5.750%	7/15/22	AUD	89,377	68,847
Commonwealth of Australia	2.250%	11/21/22	AUD	52,507	38,509
Commonwealth of Australia	5.500%	4/21/23	AUD	100,640	80,068

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Commonwealth of Australia	2.750%	4/21/24	AUD	124,800	95,605
Commonwealth of Australia	0.250%	11/21/24	AUD	100,000	70,443
Commonwealth of Australia	3.250%	4/21/25	AUD	181,790	144,882
Commonwealth of Australia	0.250%	11/21/25	AUD	83,000	58,211
Commonwealth of Australia	4.250%	4/21/26	AUD	152,914	130,272
Commonwealth of Australia	4.750%	4/21/27	AUD	159,351	142,579
Commonwealth of Australia	2.750%	11/21/27	AUD	87,000	70,516
Commonwealth of Australia	2.250%	5/21/28	AUD	57,000	44,912
Commonwealth of Australia	2.750%	11/21/28	AUD	292,715	239,366
Commonwealth of Australia	3.250%	4/21/29	AUD	290,000	246,311
Commonwealth of Australia	2.750%	11/21/29	AUD	175,500	144,640
Commonwealth of Australia	2.500%	5/21/30	AUD	197,200	160,055
Commonwealth of Australia	1.000%	12/21/30	AUD	196,650	140,286
Commonwealth of Australia	1.500%	6/21/31	AUD	158,000	117,941
Commonwealth of Australia	1.000%	11/21/31	AUD	114,600	81,284
Commonwealth of Australia	1.250%	5/21/32	AUD	50,000	36,309
Commonwealth of Australia	4.500%	4/21/33	AUD	56,900	56,479
Commonwealth of Australia	2.750%	6/21/35	AUD	93,365	79,601
Commonwealth of Australia	3.750%	4/21/37	AUD	71,100	67,922
Commonwealth of Australia	3.250%	6/21/39	AUD	58,450	52,937
Commonwealth of Australia	2.750%	5/21/41	AUD	58,898	49,858
Commonwealth of Australia	3.000%	3/21/47	AUD	75,300	66,835
Commonwealth of Australia	1.750%	6/21/51	AUD	83,000	57,268
National Housing Finance and Investment Corp.	2.380%	3/28/29	AUD	2,920	2,297
New South Wales Treasury Corp.	6.000%	3/1/22	AUD	26,050	19,706
New South Wales Treasury Corp.	4.000%	4/20/23	AUD	33,600	25,809
New South Wales Treasury Corp.	1.000%	2/8/24	AUD	31,000	22,320
New South Wales Treasury Corp.	5.000%	8/20/24	AUD	33,200	27,508
New South Wales Treasury Corp.	1.250%	3/20/25	AUD	40,000	29,240
New South Wales Treasury Corp.	4.000%	5/20/26	AUD	9,600	8,060
New South Wales Treasury Corp.	3.000%	5/20/27	AUD	130,975	106,083
New South Wales Treasury Corp.	3.000%	3/20/28	AUD	65,000	53,011
New South Wales Treasury Corp.	3.000%	11/15/28	AUD	20,000	16,456
New South Wales Treasury Corp.	3.000%	4/20/29	AUD	23,000	18,924
New South Wales Treasury Corp.	3.000%	2/20/30	AUD	55,960	46,183
New South Wales Treasury Corp.	3.500%	3/20/34	AUD	700	608
New South Wales Treasury Corp.	2.450%	8/24/50	AUD	350	255
Northern Territory Treasury Corp.	2.500%	11/21/22	AUD	500	367
Northern Territory Treasury Corp.	2.750%	10/21/24	AUD	5,700	4,369
Northern Territory Treasury Corp.	2.750%	4/21/27	AUD	10,400	8,193
Northern Territory Treasury Corp.	3.500%	4/21/28	AUD	1,900	1,581
Northern Territory Treasury Corp.	3.500%	5/21/30	AUD	2,900	2,429
Northern Territory Treasury Corp.	2.000%	4/21/31	AUD	1,000	733
Optus Finance Pty Ltd.	3.250%	8/23/22	AUD	300	221
Optus Finance Pty Ltd.	3.250%	9/6/23	AUD	550	414
Queensland Treasury Corp.	6.000%	7/21/22	AUD	67,600	52,282
<sup>2</sup> Queensland Treasury Corp.	4.250%	7/21/23	AUD	50,700	39,518
<sup>2</sup> Queensland Treasury Corp.	3.000%	3/22/24	AUD	13,500	10,364
Queensland Treasury Corp.	5.750%	7/22/24	AUD	46,200	39,022
<sup>2</sup> Queensland Treasury Corp.	4.750%	7/21/25	AUD	49,500	41,939
<sup>2</sup> Queensland Treasury Corp.	3.250%	7/21/26	AUD	62,500	50,812
<sup>2</sup> Queensland Treasury Corp.	2.750%	8/20/27	AUD	53,000	42,434
<sup>2</sup> Queensland Treasury Corp.	3.250%	7/21/28	AUD	42,700	35,481
<sup>2</sup> Queensland Treasury Corp.	3.250%	8/21/29	AUD	21,500	18,040
<sup>2</sup> Queensland Treasury Corp.	3.500%	8/21/30	AUD	36,500	31,462
<sup>2</sup> Queensland Treasury Corp.	1.750%	8/21/31	AUD	22,500	16,608
<sup>2</sup> Queensland Treasury Corp.	6.500%	3/14/33	AUD	8,300	9,238
<sup>2</sup> Queensland Treasury Corp.	1.750%	7/20/34	AUD	2,500	1,783



	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
<sup>2</sup> Queensland Treasury Corp.	2.250%	4/16/40	AUD	15,000	10,981
<sup>2</sup> Queensland Treasury Corp.	2.250%	11/20/41	AUD	14,800	10,722
<sup>2</sup> Queensland Treasury Corp.	4.200%	2/20/47	AUD	7,860	7,556
SGSP Australia Assets Pty Ltd.	2.000%	6/30/22	EUR	3,700	4,417
SGSP Australia Assets Pty Ltd.	3.750%	6/28/23	AUD	900	682
South Australian Government Financing Authority	1.500%	9/22/22	AUD	34,500	24,838
South Australian Government Financing Authority	4.250%	11/20/23	AUD	5,000	3,945
South Australian Government Financing Authority	2.250%	8/15/24	AUD	17,500	13,194
South Australian Government Financing Authority	2.750%	4/16/25	AUD	11,000	8,550
South Australian Government Financing Authority	3.000%	7/20/26	AUD	8,250	6,618
South Australian Government Financing Authority	3.000%	9/20/27	AUD	1,250	1,015
South Australian Government Financing Authority	3.000%	5/24/28	AUD	5,890	4,800
South Australian Government Financing Authority	2.750%	5/24/30	AUD	29,500	23,761
South Australian Government Financing Authority	1.750%	5/24/32	AUD	1,000	730
Tasmanian Public Finance Corp.	3.250%	2/19/26	AUD	9,600	7,684
Tasmanian Public Finance Corp.	3.250%	1/24/28	AUD	1,500	1,224
Tasmanian Public Finance Corp.	2.000%	1/24/30	AUD	350	262
Treasury Corp. of Victoria	6.000%	10/17/22	AUD	52,200	40,831
Treasury Corp. of Victoria	5.500%	12/17/24	AUD	14,000	11,929
Treasury Corp. of Victoria	5.500%	11/17/26	AUD	52,000	47,458
Treasury Corp. of Victoria	3.000%	10/20/28	AUD	29,620	24,182
Treasury Corp. of Victoria	2.500%	10/22/29	AUD	64,800	51,467
Treasury Corp. of Victoria	1.500%	11/20/30	AUD	10,000	7,254
Treasury Corp. of Victoria	4.250%	12/20/32	AUD	27,500	25,567
Treasury Corp. of Victoria	2.250%	11/20/34	AUD	15,000	11,329
Treasury Corp. of Victoria	2.250%	11/20/41	AUD	29,950	21,681
Western Australian Treasury Corp.	2.750%	10/20/22	AUD	53,500	39,522
Western Australian Treasury Corp.	6.000%	10/16/23	AUD	10,000	8,225
Western Australian Treasury Corp.	2.500%	7/23/24	AUD	48,000	36,487
Western Australian Treasury Corp.	5.000%	7/23/25	AUD	15,500	13,274
Western Australian Treasury Corp.	3.000%	10/21/26	AUD	24,835	20,002
Western Australian Treasury Corp.	3.000%	10/21/27	AUD	10,000	8,159
Western Australian Treasury Corp.	3.250%	7/20/28	AUD	28,700	23,905
Western Australian Treasury Corp.	2.750%	7/24/29	AUD	11,000	8,920
Western Australian Treasury Corp.	1.750%	10/22/31	AUD	30,900	22,921
Western Australian Treasury Corp.	2.000%	10/24/34	AUD	450	331
					<b>3,902,397</b>
<b>オーストラリア合計(取得原価 4,486,794 米ドル)</b>					<b>4,685,622</b>
<b>オーストリア(1.4%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.0%)</b>					
Erste Group Bank AG	4.000%	1/20/21	EUR	2,000	2,350
Erste Group Bank AG	3.500%	2/8/22	EUR	1,500	1,836
Erste Group Bank AG	0.750%	2/5/25	EUR	2,500	3,067
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	0.500%	9/4/25	EUR	5,000	6,090
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG	3.000%	5/9/22	EUR	2,000	2,453
Raiffeisen-Landesbank Steiermark AG	0.625%	1/20/23	EUR	3,700	4,416
Raiffeisen-Landesbank Steiermark AG	2.375%	6/14/28	EUR	300	422

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Raiffeisenlandesbank Niederoesterreich- Wien AG	2.125%	9/12/22	EUR	3,920	4,792
Raiffeisenlandesbank Niederoesterreich- Wien AG	0.625%	3/3/25	EUR	300	366
Raiffeisenlandesbank Niederoesterreich- Wien AG	0.625%	8/28/26	EUR	5,000	6,174
Raiffeisenlandesbank Niederoesterreich- Wien AG	0.875%	1/24/28	EUR	3,000	3,804
Raiffeisenlandesbank Vorarlberg Warenund Revisionsverband registrierte GenmbH	0.500%	9/17/25	EUR	5,000	6,087
UniCredit Bank Austria AG	2.375%	1/22/24	EUR	5,100	6,494
UniCredit Bank Austria AG	0.750%	2/25/25	EUR	500	613
UniCredit Bank Austria AG	0.250%	6/4/27	EUR	10,000	12,142
					<b>61,106</b>
<b>社債(0.2%)</b>					
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	0.375%	9/3/27	EUR	7,000	7,792
BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse AG	0.010%	10/2/29	EUR	11,300	13,505
Borealis AG	1.750%	12/10/25	EUR	300	373
Erste Group Bank AG	0.625%	1/19/23	EUR	4,200	5,014
Erste Group Bank AG	0.625%	4/17/26	EUR	15,000	18,516
Erste Group Bank AG	0.750%	1/17/28	EUR	16,100	20,297
Erste Group Bank AG	0.875%	5/15/34	EUR	15,000	19,741
JAB Holdings BV	2.125%	9/16/22	EUR	3,000	3,644
JAB Holdings BV	1.750%	5/25/23	EUR	4,500	5,479
JAB Holdings BV	1.250%	5/22/24	EUR	10,100	12,184
JAB Holdings BV	1.750%	6/25/26	EUR	14,000	17,335
JAB Holdings BV	2.500%	4/17/27	EUR	5,000	6,412
JAB Holdings BV	2.500%	6/25/29	EUR	11,300	14,697
JAB Holdings BV	2.250%	12/19/39	EUR	10,100	12,076
OMV AG	2.625%	9/27/22	EUR	200	245
OMV AG	0.750%	12/4/23	EUR	2,500	2,989
OMV AG	1.000%	12/14/26	EUR	3,450	4,261
OMV AG	3.500%	9/27/27	EUR	2,900	4,140
OMV AG	1.875%	12/4/28	EUR	2,200	2,901
OMV AG	2.375%	4/9/32	EUR	15,000	20,783
<sup>1</sup> OMV AG	5.250%	12/29/49	EUR	1,600	1,943
<sup>1</sup> OMV AG	6.250%	12/29/49	EUR	3,300	4,510
<sup>1</sup> OMV AG	2.875%	12/31/49	EUR	7,000	7,997
Raiffeisen-Landesbank Steiermark AG	1.375%	5/11/33	EUR	5,000	6,898
Raiffeisenlandesbank Niederoesterreich- Wien AG	0.875%	1/30/29	EUR	12,100	15,479
Telekom Finanzmanagement GmbH	3.125%	12/3/21	EUR	5,000	6,033
Telekom Finanzmanagement GmbH	4.000%	4/4/22	EUR	500	617
<sup>1</sup> UNIQA Insurance Group AG	6.875%	7/31/43	EUR	1,200	1,589
<sup>1</sup> UNIQA Insurance Group AG	6.000%	7/27/46	EUR	3,200	4,432
<sup>1</sup> Vienna Insurance Group AG Wiener Versicherung Gruppe	5.500%	10/9/43	EUR	1,200	1,582
					<b>243,464</b>
<b>ソブリン債(1.2%)</b>					
<sup>3</sup> Autobahnen- und Schnellstrassen- Finanzierungs AG	0.250%	10/18/24	EUR	34,000	40,806
<sup>3</sup> Autobahnen- und Schnellstrassen- Finanzierungs AG	3.375%	9/22/25	EUR	2,000	2,773
<sup>3</sup> Autobahnen- und Schnellstrassen- Finanzierungs AG	0.100%	7/9/29	EUR	9,000	10,846

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
<sup>3</sup> Autobahnen- und Schnellstrassen- Finanzierungs AG	2.750%	6/11/32	EUR	500	776
<sup>3</sup> Autobahnen- und Schnellstrassen- Finanzierungs AG	2.750%	6/20/33	EUR	1,200	1,897
<sup>3</sup> Hypo Alpe-Adria-Bank International AG	2.375%	12/13/22	EUR	3,000	3,703
<sup>3</sup> OeBB Infrastruktur AG	2.250%	7/4/23	EUR	10,000	12,524
<sup>3</sup> OeBB Infrastruktur AG	1.000%	11/18/24	EUR	12,000	14,854
<sup>3</sup> OeBB Infrastruktur AG	3.500%	10/19/26	EUR	1,800	2,593
<sup>3</sup> OeBB Infrastruktur AG	2.250%	5/28/29	EUR	3,000	4,245
<sup>3</sup> OeBB Infrastruktur AG	3.375%	5/18/32	EUR	7,000	11,392
<sup>3</sup> OeBB-Infrastruktur AG	3.875%	6/30/25	EUR	10,000	14,049
<sup>3</sup> OeBB-Infrastruktur AG	3.000%	10/24/33	EUR	150	243
<sup>3</sup> Oesterreichische Kontrollbank AG	0.750%	3/7/22	GBP	1,500	1,956
<sup>3</sup> Oesterreichische Kontrollbank AG	2.625%	11/22/24	CHF	30,610	37,710
<sup>3</sup> Oesterreichische Kontrollbank AG	3.200%	8/25/25	AUD	1,500	1,180
<sup>3</sup> Oesterreichische Kontrollbank AG	0.000%	10/8/26	EUR	5,000	5,968
<sup>3</sup> Oesterreichische Kontrollbank AG	2.875%	2/25/30	CHF	4,500	6,345
<sup>2</sup> Republic of Austria	3.650%	4/20/22	EUR	53,160	65,878
<sup>2</sup> Republic of Austria	0.000%	9/20/22	EUR	101,250	119,610
<sup>2</sup> Republic of Austria	3.400%	11/22/22	EUR	30,300	38,319
<sup>2</sup> Republic of Austria	0.000%	4/20/23	EUR	102,299	121,331
<sup>2</sup> Republic of Austria	0.000%	7/15/23	EUR	26,075	30,978
<sup>2</sup> Republic of Austria	1.750%	10/20/23	EUR	50,930	63,775
<sup>2</sup> Republic of Austria	0.000%	7/15/24	EUR	70,000	83,720
<sup>2</sup> Republic of Austria	1.650%	10/21/24	EUR	66,900	85,409
<sup>2</sup> Republic of Austria	1.200%	10/20/25	EUR	31,000	39,600
<sup>2</sup> Republic of Austria	4.850%	3/15/26	EUR	25,250	38,370
<sup>2</sup> Republic of Austria	0.750%	10/20/26	EUR	77,200	97,633
<sup>2</sup> Republic of Austria	0.500%	4/20/27	EUR	41,000	51,325
<sup>2</sup> Republic of Austria	6.250%	7/15/27	EUR	2,080	3,564
<sup>2</sup> Republic of Austria	0.500%	2/20/29	EUR	152,876	193,373
<sup>2</sup> Republic of Austria	0.000%	2/20/30	EUR	26,682	32,383
<sup>2</sup> Republic of Austria	2.400%	5/23/34	EUR	22,605	36,001
<sup>2</sup> Republic of Austria	5.375%	12/1/34	CAD	1,625	1,722
<sup>2</sup> Republic of Austria	4.150%	3/15/37	EUR	90,565	181,349
<sup>2</sup> Republic of Austria	3.150%	6/20/44	EUR	50,245	102,957
<sup>2</sup> Republic of Austria	1.500%	2/20/47	EUR	46,800	75,495
<sup>2</sup> Republic of Austria	0.750%	3/20/51	EUR	20,000	27,935
<sup>2</sup> Republic of Austria	3.800%	1/26/62	EUR	11,100	31,691
<sup>2</sup> Republic of Austria	1.500%	11/2/86	EUR	24,428	48,190
<sup>2</sup> Republic of Austria	2.100%	9/20/17	EUR	16,625	43,646
<sup>2</sup> Republic of Austria	0.850%	6/30/20	EUR	36,333	55,815
					<b>1,843,929</b>
<b>オーストリア合計(取得原価 1,907,768 米ドル)</b>					<b>2,148,499</b>
<b>ベルギー (2.2%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.0%)</b>					
Belfius Bank SA/NV	2.125%	1/30/23	EUR	3,400	4,195
Belfius Bank SA/NV	1.750%	6/24/24	EUR	600	756
Belfius Bank SA/NV	0.750%	2/10/25	EUR	200	245
Belfius Bank SA/NV	0.125%	9/14/26	EUR	10,000	12,021
KBC Bank NV	0.450%	1/22/22	EUR	5,000	5,893
					<b>23,110</b>
<b>社債(0.3%)</b>					
<sup>1</sup> AG Insurance SA	3.500%	6/30/47	EUR	7,000	8,919
<sup>1</sup> Ageas	3.250%	7/2/49	EUR	10,300	12,999
Anheuser-Busch InBev Finance Inc.	4.320%	5/15/47	CAD	3,867	3,085
Anheuser-Busch InBev SA/NV	9.750%	7/30/24	GBP	1,900	3,289
Anheuser-Busch InBev SA/NV	2.875%	9/25/24	EUR	4,500	5,854
Anheuser-Busch InBev SA/NV	1.500%	3/17/25	EUR	1,320	1,646

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Anheuser-Busch InBev SA/NV	4.000%	9/24/25	GBP	11,200	16,763
Anheuser-Busch InBev SA/NV	2.700%	3/31/26	EUR	200	267
Anheuser-Busch InBev SA/NV	1.150%	1/22/27	EUR	10,000	12,370
Anheuser-Busch InBev SA/NV	2.125%	12/2/27	EUR	10,000	13,198
Anheuser-Busch InBev SA/NV	2.000%	3/17/28	EUR	22,900	30,084
Anheuser-Busch InBev SA/NV	1.500%	4/18/30	EUR	900	1,157
Anheuser-Busch InBev SA/NV	1.650%	3/28/31	EUR	20,700	26,671
Anheuser-Busch InBev SA/NV	2.875%	4/2/32	EUR	15,000	21,414
Anheuser-Busch InBev SA/NV	3.250%	1/24/33	EUR	5,100	7,544
Anheuser-Busch InBev SA/NV	2.000%	1/23/35	EUR	12,000	15,633
Anheuser-Busch InBev SA/NV	2.750%	3/17/36	EUR	9,750	13,713
Anheuser-Busch InBev SA/NV	2.850%	5/25/37	GBP	10,000	14,367
Anheuser-Busch InBev SA/NV	3.700%	4/2/40	EUR	7,000	10,878
Argenta Spaarbank NV	1.000%	2/6/24	EUR	23,000	27,539
Barry Callebaut Services NV	2.375%	5/24/24	EUR	3,600	4,472
Belfius Bank SA/NV	0.750%	9/12/22	EUR	4,900	5,789
Belfius Bank SA/NV	1.000%	10/26/24	EUR	10,000	12,019
Belfius Bank SA/NV	0.375%	9/2/25	EUR	10,000	11,644
Belfius Bank SA/NV	0.375%	2/13/26	EUR	6,000	6,986
Belfius Bank SA/NV	3.125%	5/11/26	EUR	11,800	15,441
BNP Paribas Fortis SA	0.625%	10/4/25	EUR	500	613
BNP Paribas Fortis SA	0.875%	3/22/28	EUR	10,000	12,705
Brussels Airport Co. SA/NV	1.000%	5/3/24	EUR	16,300	18,977
Elia System Operator SA/NV	1.375%	5/27/24	EUR	100	122
Elia System Operator SA/NV	3.250%	4/4/28	EUR	300	429
Elia System Operator SA/NV	1.500%	9/5/28	EUR	2,500	3,204
Elia System Operator SA/NV	3.000%	4/7/29	EUR	400	575
<sup>1</sup> Elia System Operator SA/NV	2.750%	12/31/49	EUR	3,100	3,725
Elia Transmission Belgium SA	1.375%	1/14/26	EUR	8,400	10,434
Elia Transmission Belgium SA	0.875%	4/28/30	EUR	5,000	6,128
Ethias SA	5.000%	1/14/26	EUR	8,800	11,757
Euroclear Bank SA/NV	1.250%	9/30/24	GBP	324	433
Euroclear Bank SA/NV	0.500%	7/10/23	EUR	12,500	14,891
Euroclear Investments SA	1.125%	12/7/26	EUR	6,000	7,497
FBG Finance Pty Ltd.	3.750%	9/6/24	AUD	9,900	7,685
FBG Finance Pty Ltd.	4.100%	9/6/27	AUD	2,420	1,953
KBC Bank NV	0.375%	9/1/22	EUR	32,000	37,896
KBC Bank NV	0.750%	10/24/27	EUR	7,300	9,178
KBC Group NV	0.750%	10/18/23	EUR	4,200	5,000
KBC Group NV	1.125%	1/25/24	EUR	11,500	13,854
Solvay SA	1.625%	12/2/22	EUR	8,300	9,984
Solvay SA	2.750%	12/2/27	EUR	700	950
					<b>481,731</b>
<b>ソブリン債(1.9%)</b>					
Flemish Community	0.375%	10/13/26	EUR	5,000	6,088
Flemish Community	1.000%	10/13/36	EUR	10,400	13,712
Flemish Community	1.500%	4/11/44	EUR	3,300	4,759
FLUVIUS System Operator CVBA	4.500%	11/8/21	EUR	1,500	1,823
FLUVIUS System Operator CVBA	2.875%	10/9/23	EUR	3,000	3,790
FLUVIUS System Operator CVBA	1.750%	12/4/26	EUR	5,900	7,540
FLUVIUS System Operator CVBA	2.875%	5/7/29	EUR	100	142
<sup>2</sup> Kingdom of Belgium	4.250%	9/28/21	EUR	137,475	167,209
<sup>2</sup> Kingdom of Belgium	4.250%	9/28/22	EUR	82,650	105,511
Kingdom of Belgium	2.250%	6/22/23	EUR	69,990	88,051
<sup>2</sup> Kingdom of Belgium	2.600%	6/22/24	EUR	130,380	170,602
<sup>2</sup> Kingdom of Belgium	0.500%	10/22/24	EUR	52,000	63,575
<sup>2</sup> Kingdom of Belgium	0.800%	6/22/25	EUR	137,510	171,551

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
<sup>2</sup> Kingdom of Belgium	4.500%	3/28/26	EUR	7,400	11,070
<sup>2</sup> Kingdom of Belgium	1.000%	6/22/26	EUR	147,864	188,527
<sup>2</sup> Kingdom of Belgium	0.800%	6/22/27	EUR	127,300	162,154
<sup>2</sup> Kingdom of Belgium	0.000%	10/22/27	EUR	159,981	193,539
Kingdom of Belgium	5.500%	3/28/28	EUR	1,005	1,706
<sup>2</sup> Kingdom of Belgium	0.900%	6/22/29	EUR	162,231	211,527
Kingdom of Belgium	0.100%	6/22/30	EUR	190,000	231,879
<sup>2</sup> Kingdom of Belgium	1.000%	6/22/31	EUR	27,200	36,217
Kingdom of Belgium	4.000%	3/28/32	EUR	40,320	70,372
Kingdom of Belgium	1.250%	4/22/33	EUR	35,000	48,462
<sup>2</sup> Kingdom of Belgium	3.000%	6/22/34	EUR	126,770	212,398
<sup>2</sup> Kingdom of Belgium	5.000%	3/28/35	EUR	4,430	9,036
<sup>2</sup> Kingdom of Belgium	1.450%	6/22/37	EUR	17,220	24,973
<sup>2</sup> Kingdom of Belgium	1.900%	6/22/38	EUR	126,642	196,345
<sup>2</sup> Kingdom of Belgium	0.400%	6/22/40	EUR	15,000	18,435
<sup>2</sup> Kingdom of Belgium	4.250%	3/28/41	EUR	76,430	162,815
Kingdom of Belgium	3.750%	6/22/45	EUR	56,445	121,220
<sup>2</sup> Kingdom of Belgium	1.600%	6/22/47	EUR	51,225	79,841
<sup>2</sup> Kingdom of Belgium	1.700%	6/22/50	EUR	52,723	85,378
Kingdom of Belgium	1.000%	1/23/51	EUR	1,000	1,331
<sup>2</sup> Kingdom of Belgium	2.250%	6/22/57	EUR	15,600	29,822
<sup>2</sup> Kingdom of Belgium	2.150%	6/22/66	EUR	43,500	86,837
Ministeries Van de Vlaamse Gemeenschap	1.500%	7/12/38	EUR	3,000	4,250
Ministeries Van de Vlaamse Gemeenschap	1.875%	6/2/42	EUR	3,500	5,393
Proximus SADP	2.375%	4/4/24	EUR	3,100	3,933
Region Wallonne Belgium	0.500%	4/8/30	EUR	10,000	12,279
Region Wallonne Belgium	1.250%	5/3/34	EUR	10,000	13,280
					<b>3,027,372</b>
<b>ベルギー合計(取得原価 3,123,925 米ドル)</b>					<b>3,532,213</b>
<b>バミューダ(0.0%)</b>					
<b>社債 (0.0%)</b>					
PartnerRe Ireland Finance DAC	1.250%	9/15/26	EUR	6,859	8,333
<sup>1</sup> XLIT Ltd.	3.250%	6/29/47	EUR	6,739	8,669
<b>バミューダ合計(取得原価 15,327 米ドル)</b>					<b>17,002</b>
<b>ブラジル(0.0%)</b>					
<b>社債 (0.0%)</b>					
Vale SA	3.750%	1/10/23	EUR	5,000	6,165
<b>ブラジル合計(取得原価 5,462 米ドル)</b>					<b>6,165</b>
<b>ブルガリア(0.0%)</b>					
<b>ソブリン債(0.0%)</b>					
Republic of Bulgaria	2.000%	3/26/22	EUR	3,000	3,606
Republic of Bulgaria	1.875%	3/21/23	EUR	6,000	7,334
Republic of Bulgaria	2.950%	9/3/24	EUR	800	1,043
Republic of Bulgaria	2.625%	3/26/27	EUR	3,000	4,060
Republic of Bulgaria	3.000%	3/21/28	EUR	25,000	35,274
Republic of Bulgaria	3.125%	3/26/35	EUR	5,000	7,508
<b>ブルガリア合計(取得原価 47,904 米ドル)</b>					<b>58,825</b>
<b>カナダ(5.7%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.1%)</b>					
Bank of Montreal	0.100%	10/20/23	EUR	10,000	11,842
Bank of Nova Scotia	0.125%	1/13/22	EUR	1,100	1,290
Bank of Nova Scotia	0.250%	1/11/24	EUR	10,000	11,909
Canadian Imperial Bank of Commerce	0.000%	7/25/22	EUR	15,000	17,626
National Bank of Canada	0.500%	1/26/22	EUR	18,900	22,283
National Bank of Canada	0.000%	9/29/23	EUR	4,600	5,428
National Bank of Canada	0.375%	1/15/24	EUR	5,000	5,976

	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)
Royal Bank of Canada	0.875%	6/17/22	EUR	7,000	8,336
Toronto-Dominion Bank	0.250%	4/27/22	EUR	5,000	5,884
Toronto-Dominion Bank	0.375%	4/27/23	EUR	21,000	24,969
Toronto-Dominion Bank	0.625%	6/6/25	EUR	14,000	17,091
					<b>132,634</b>
<b>社債 (1.4%)</b>					
407 International Inc.	2.430%	5/4/27	CAD	2,150	1,718
407 International Inc.	3.140%	3/6/30	CAD	5,472	4,613
<sup>2</sup> 407 International Inc.	2.590%	5/25/32	CAD	3,000	2,377
407 International Inc.	5.750%	2/14/36	CAD	1,995	1,927
407 International Inc.	4.450%	11/15/41	CAD	5,000	4,677
407 International Inc.	4.190%	4/25/42	CAD	5,500	4,991
407 International Inc.	3.830%	5/11/46	CAD	10,000	8,778
407 International Inc.	3.600%	5/21/47	CAD	6,875	5,842
407 International Inc.	3.720%	5/11/48	CAD	35	30
407 International Inc.	3.670%	3/8/49	CAD	2,000	1,729
55 Ontario School Board Trust	5.900%	6/2/33	CAD	5,143	5,623
Aeroports de Montreal	5.170%	9/17/35	CAD	3,625	3,455
Aeroports de Montreal	5.670%	10/16/37	CAD	2,000	2,038
Aeroports de Montreal	3.030%	4/21/50	CAD	3,040	2,294
AIMCo Realty Investors LP	2.266%	6/26/24	CAD	5,000	3,897
AIMCo Realty Investors LP	3.367%	6/1/27	CAD	1,885	1,574
AIMCo Realty Investors LP	2.712%	6/1/29	CAD	4,200	3,392
Alberta Powerline LP	4.065%	12/1/53	CAD	4,950	4,398
Alberta Powerline LP	4.065%	3/1/54	CAD	483	430
Alectra Inc.	2.488%	5/17/27	CAD	11,000	8,902
Alectra Inc.	3.458%	4/12/49	CAD	2,311	1,983
<sup>2</sup> Algonquin Power Co.	4.090%	2/17/27	CAD	800	672
Algonquin Power Co.	4.600%	1/29/29	CAD	2,266	1,979
Alimentation Couche-Tard Inc.	3.056%	7/26/24	CAD	4,355	3,476
Alimentation Couche-Tard Inc.	3.600%	6/2/25	CAD	3,900	3,198
Alimentation Couche-Tard Inc.	1.875%	5/6/26	EUR	100	125
Alliance Pipeline LP	6.765%	12/31/25	CAD	31	27
Allied Properties REIT	3.636%	4/21/25	CAD	5,000	4,007
Allied Properties REIT	3.113%	4/8/27	CAD	5,000	3,922
Allied Properties REIT	3.117%	2/21/30	CAD	1,500	1,144
AltaGas Canada Inc.	3.150%	4/6/26	CAD	1,815	1,478
AltaGas Canada Inc.	4.260%	12/5/28	CAD	1,497	1,316
AltaGas Ltd.	3.840%	1/15/25	CAD	9,165	7,457
AltaGas Ltd.	3.980%	10/4/27	CAD	3,000	2,504
AltaGas Ltd.	4.500%	8/15/44	CAD	3,089	2,479
AltaGas Ltd.	4.990%	10/4/47	CAD	770	668
AltaLink LP	3.668%	11/6/23	CAD	200	163
AltaLink LP	3.399%	6/6/24	CAD	10,000	8,139
AltaLink LP	4.872%	11/15/40	CAD	5,105	5,084
AltaLink LP	4.462%	11/8/41	CAD	2,400	2,293
AltaLink LP	3.990%	6/30/42	CAD	2,925	2,639
AltaLink LP	4.922%	9/17/43	CAD	3,000	3,079
AltaLink LP	4.054%	11/21/44	CAD	1,200	1,104
AltaLink LP	4.090%	6/30/45	CAD	850	789
AltaLink LP	3.717%	12/3/46	CAD	185	164
<sup>1</sup> Atco Ltd.	5.500%	11/1/78	CAD	1,021	843
Bank of Montreal	2.120%	3/16/22	CAD	15,300	11,737
Bank of Montreal	1.625%	6/21/22	GBP	3,100	4,096
Bank of Montreal	2.270%	7/11/22	CAD	22,000	16,990
Bank of Montreal	3.250%	10/6/22	AUD	1,900	1,387
Bank of Montreal	0.050%	12/30/22	CHF	7,000	7,697
Bank of Montreal	0.200%	1/26/23	EUR	7,600	8,988
Bank of Montreal	2.890%	6/20/23	CAD	12,000	9,520

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	Bank of Montreal	3.200%	9/7/23	AUD	800	605
	Bank of Montreal	2.850%	3/6/24	CAD	7,000	5,569
	Bank of Montreal	2.280%	7/29/24	CAD	25	20
	Bank of Montreal	2.700%	9/11/24	CAD	14,036	11,268
	Bank of Montreal	2.370%	2/3/25	CAD	12,000	9,445
	Bank of Montreal	4.609%	9/10/25	CAD	5,000	4,397
	Bank of Montreal	2.700%	12/9/26	CAD	10,000	8,203
1	Bank of Montreal	2.570%	6/1/27	CAD	5,000	3,848
	Bank of Montreal	3.190%	3/1/28	CAD	13,600	11,526
1	Bank of Montreal	2.077%	6/17/30	CAD	8,200	6,279
	Bank of Nova Scotia	1.900%	12/2/21	CAD	10,000	7,629
	Bank of Nova Scotia	1.250%	6/8/22	GBP	500	656
	Bank of Nova Scotia	2.360%	11/8/22	CAD	35,000	27,187
	Bank of Nova Scotia	1.750%	12/23/22	GBP	1,000	1,329
	Bank of Nova Scotia	2.980%	4/17/23	CAD	9,965	7,897
	Bank of Nova Scotia	2.380%	5/1/23	CAD	15,400	11,992
	Bank of Nova Scotia	2.160%	2/3/25	CAD	11,000	8,595
	Bank of Nova Scotia	0.010%	3/18/25	EUR	5,000	5,938
	Bank of Nova Scotia	2.620%	12/2/26	CAD	15,000	12,252
	Bank of Nova Scotia	0.010%	1/14/27	EUR	10,000	11,912
1	Bank of Nova Scotia	2.580%	3/30/27	CAD	4,550	3,494
	Bank of Nova Scotia	3.100%	2/2/28	CAD	13,932	11,782
1	Bank of Nova Scotia	3.890%	1/18/29	CAD	4,855	3,929
1	Bank of Nova Scotia	2.836%	7/3/29	CAD	9,440	7,421
	Bankers Hall LP	4.377%	11/20/23	CAD	89	69
	BCI QuadReal Realty	1.680%	3/3/25	CAD	2,000	1,536
	BCI QuadReal Realty	1.747%	7/24/30	CAD	1,960	1,473
	bcIMC Realty Corp.	2.840%	6/3/25	CAD	7,001	5,634
	bcIMC Realty Corp.	3.000%	3/31/27	CAD	275	226
	Bell Canada Inc.	3.000%	10/3/22	CAD	18,200	14,220
	Bell Canada Inc.	3.350%	3/22/23	CAD	15,000	11,835
	Bell Canada Inc.	3.350%	3/12/25	CAD	13,200	10,707
	Bell Canada Inc.	3.550%	3/2/26	CAD	3,000	2,474
	Bell Canada Inc.	2.900%	8/12/26	CAD	3,000	2,414
	Bell Canada Inc.	3.800%	8/21/28	CAD	3,000	2,540
	Bell Canada Inc.	2.900%	9/10/29	CAD	5,000	3,982
	Bell Canada Inc.	7.850%	4/2/31	CAD	5,000	5,523
	Bell Canada Inc.	4.750%	9/29/44	CAD	3,500	3,120
	Bell Canada Inc.	4.350%	12/18/45	CAD	4,771	4,042
	Bell Canada Inc.	4.450%	2/27/47	CAD	8,098	6,986
	Bell Canada Inc.	3.500%	9/30/50	CAD	10,500	7,796
	Bow Centre Street LP	3.797%	6/13/23	CAD	1,564	1,139
	Bridging North America GP	4.341%	8/31/53	CAD	2,178	1,824
	British Columbia Ferry Services Inc.	4.702%	10/23/43	CAD	5,605	5,540
	Brookfield Asset Management Inc.	4.540%	3/31/23	CAD	11,875	9,618
	Brookfield Asset Management Inc.	5.040%	3/8/24	CAD	1,500	1,250
	Brookfield Asset Management Inc.	4.820%	1/28/26	CAD	19,000	16,262
	Brookfield Asset Management Inc.	3.800%	3/16/27	CAD	4,235	3,500
	Brookfield Infrastructure Finance ULC	3.315%	2/22/24	CAD	5,000	3,981
	Brookfield Infrastructure Finance ULC	4.193%	9/11/28	CAD	4,248	3,630
	Brookfield Infrastructure Finance ULC	3.410%	10/9/29	CAD	4,900	3,964
	Brookfield Infrastructure Finance ULC	2.855%	9/1/32	CAD	2,000	1,516
	Brookfield Renewable Partners ULC	3.752%	6/2/25	CAD	5,301	4,358
	Brookfield Renewable Partners ULC	3.630%	1/15/27	CAD	2,600	2,164
	Brookfield Renewable Partners ULC	3.380%	1/15/30	CAD	5,500	4,526
	Brookfield Renewable Partners ULC	4.290%	11/5/49	CAD	1,700	1,470
	Bruce Power LP	3.000%	6/21/24	CAD	2,000	1,588
	Bruce Power LP	3.969%	6/23/26	CAD	5,000	4,187
	Bruce Power LP	4.010%	6/21/29	CAD	1,285	1,094

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Bruce Power LP	4.000%	6/21/30	CAD	3,180	2,722
Bruce Power LP	4.132%	6/21/33	CAD	2,200	1,896
Bruce Power LP	4.746%	6/21/49	CAD	3,200	2,994
Cameco Corp.	4.190%	6/24/24	CAD	2,752	2,196
Canadian Imperial Bank of Commerce	2.040%	3/21/22	CAD	10,000	7,664
Canadian Imperial Bank of Commerce	2.300%	7/11/22	CAD	15,000	11,587
Canadian Imperial Bank of Commerce	0.250%	1/24/23	EUR	14,500	17,157
Canadian Imperial Bank of Commerce	0.750%	3/22/23	EUR	10,000	11,912
Canadian Imperial Bank of Commerce	2.430%	6/9/23	CAD	15,800	12,334
Canadian Imperial Bank of Commerce	2.970%	7/11/23	CAD	9,940	7,908
Canadian Imperial Bank of Commerce	3.290%	1/15/24	CAD	6,500	5,227
Canadian Imperial Bank of Commerce	0.375%	5/3/24	EUR	19,000	22,273
Canadian Imperial Bank of Commerce	2.350%	8/28/24	CAD	8,500	6,678
Canadian Imperial Bank of Commerce	2.000%	4/17/25	CAD	10,000	7,749
Canadian Imperial Bank of Commerce	3.300%	5/26/25	CAD	25,900	21,486
Canadian Imperial Bank of Commerce	3.450%	4/4/28	CAD	8,000	6,324
Canadian National Railway Co.	2.800%	9/22/25	CAD	4,995	4,042
Canadian National Railway Co.	3.200%	7/31/28	CAD	2,750	2,304
Canadian National Railway Co.	3.600%	8/1/47	CAD	9,990	8,506
Canadian National Railway Co.	3.600%	2/8/49	CAD	980	838
Canadian National Railway Co.	3.050%	2/8/50	CAD	1,229	956
Canadian Natural Resources Ltd.	3.310%	2/11/22	CAD	20,000	15,399
Canadian Natural Resources Ltd.	3.550%	6/3/24	CAD	10,000	7,889
Canadian Natural Resources Ltd.	4.850%	5/30/47	CAD	1,335	1,075
Canadian Pacific Railway Co.	3.150%	3/13/29	CAD	5,134	4,257
Canadian Pacific Railway Co.	6.450%	11/17/39	CAD	1,750	1,964
Canadian Pacific Railway Co.	3.050%	3/9/50	CAD	1,300	979
Canadian Tire Corp. Ltd.	3.167%	7/6/23	CAD	8,090	6,366
Canadian Tire Corp. Ltd.	6.445%	2/24/34	CAD	866	795
Canadian Tire Corp. Ltd.	5.610%	9/4/35	CAD	2,000	1,733
Canadian Western Bank	2.924%	12/15/22	CAD	4,700	3,655
Canadian Western Bank	2.597%	9/6/24	CAD	4,000	3,121
Canadian Western Bank	2.606%	1/30/25	CAD	6,600	5,149
Capital City Link General Partnership	4.386%	3/31/46	CAD	816	724
Capital Desjardins Inc.	4.954%	12/15/26	CAD	3,000	2,358
Capital Power Corp.	4.284%	9/18/24	CAD	2,500	2,043
Capital Power Corp.	4.986%	1/23/26	CAD	1,677	1,423
Capital Power Corp.	4.424%	2/8/30	CAD	1,508	1,270
Capital Power Corp.	3.147%	10/1/32	CAD	1,900	1,432
CCL Industries Inc.	3.864%	4/13/28	CAD	1,620	1,346
Central 1 Credit Union	2.584%	12/6/23	CAD	5,855	4,547
Chartwell Retirement Residences	4.211%	4/28/25	CAD	1,000	780
Choice Properties REIT	3.556%	9/9/24	CAD	4,032	3,246
Choice Properties REIT	3.546%	1/10/25	CAD	8,000	6,456
Choice Properties REIT	2.848%	5/21/27	CAD	6,960	5,498
Choice Properties REIT	3.532%	6/11/29	CAD	7,100	5,808
CI Financial Corp.	2.775%	11/25/21	CAD	10,000	7,621
CI Financial Corp.	3.520%	7/20/23	CAD	130	102
CI Financial Corp.	3.759%	5/26/25	CAD	3,000	2,388
CI Financial Corp.	3.904%	9/27/27	CAD	1,645	1,300
CIBC Capital Trust	10.250%	6/30/08	CAD	280	230
Clover LP	4.216%	3/31/34	CAD	1,618	1,344
Clover LP	4.216%	6/30/34	CAD	1,808	1,501
Co-operators Financial Services Ltd.	3.327%	5/13/30	CAD	1,795	1,375
Cogeco Communications Inc.	4.175%	5/26/23	CAD	2,250	1,796
Concordia University	6.550%	9/2/42	CAD	3,000	3,839
Crombie REIT	3.677%	8/26/26	CAD	3,000	2,406
Crosslinx Transit Solutions GP	4.651%	9/30/46	CAD	3,133	2,769
CSS FSCC Partnership	6.915%	7/31/42	CAD	27	30



	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
CT REIT	3.527%	6/9/25	CAD	4,600	3,638
CT REIT	3.469%	6/16/27	CAD	1,332	1,050
CU Inc.	4.801%	11/22/21	CAD	5,500	4,313
CU Inc.	4.543%	10/24/41	CAD	2,000	1,905
CU Inc.	3.805%	9/10/42	CAD	450	391
CU Inc.	4.722%	9/9/43	CAD	3,000	2,950
CU Inc.	4.085%	9/2/44	CAD	5,400	4,905
CU Inc.	3.964%	7/27/45	CAD	3,000	2,690
CU Inc.	3.763%	11/19/46	CAD	1,500	1,312
CU Inc.	3.950%	11/23/48	CAD	970	881
CU Inc.	2.963%	9/7/49	CAD	4,500	3,466
CU Inc.	4.211%	10/29/55	CAD	15,000	14,422
CU Inc.	4.593%	10/24/61	CAD	125	130
Dollarama Inc.	3.550%	11/6/23	CAD	4,470	3,595
Dollarama Inc.	1.505%	9/20/27	CAD	2,000	1,487
Edmonton Regional Airports Authority	7.214%	11/1/30	CAD	913	878
Emera Inc.	2.900%	6/16/23	CAD	28,000	21,964
<sup>1</sup> Empire Life Insurance Co.	3.383%	12/16/26	CAD	1,000	768
<sup>1</sup> Empire Life Insurance Co.	3.664%	3/15/28	CAD	1,000	787
Enbridge Gas Distribution Inc.	3.150%	8/22/24	CAD	6,480	5,241
Enbridge Gas Distribution Inc.	3.310%	9/11/25	CAD	3,240	2,679
Enbridge Gas Distribution Inc.	2.500%	8/5/26	CAD	2,000	1,609
Enbridge Gas Distribution Inc.	4.000%	8/22/44	CAD	2,000	1,798
Enbridge Gas Distribution Inc.	4.950%	11/22/50	CAD	2,700	2,885
Enbridge Gas Inc.	2.900%	4/1/30	CAD	5,000	4,153
Enbridge Gas Inc.	3.800%	6/1/46	CAD	3,000	2,667
Enbridge Gas Inc.	3.590%	11/22/47	CAD	1,800	1,541
Enbridge Gas Inc.	3.510%	11/29/47	CAD	4,696	3,969
Enbridge Gas Inc.	3.010%	8/9/49	CAD	3,000	2,329
Enbridge Gas Inc.	3.650%	4/1/50	CAD	2,800	2,440
Enbridge Inc.	3.190%	12/5/22	CAD	15,070	11,806
Enbridge Inc.	3.950%	11/19/24	CAD	3,000	2,451
Enbridge Inc.	3.200%	6/8/27	CAD	2,400	1,919
Enbridge Inc.	2.990%	10/3/29	CAD	5,285	4,145
Enbridge Inc.	4.240%	8/27/42	CAD	4,360	3,389
Enbridge Inc.	4.570%	3/11/44	CAD	5,306	4,328
Enbridge Inc.	4.870%	11/21/44	CAD	4,200	3,648
Enbridge Pipelines Inc.	3.790%	8/17/23	CAD	4,800	3,843
Enbridge Pipelines Inc.	3.450%	9/29/25	CAD	5,240	4,274
Enbridge Pipelines Inc.	3.520%	2/22/29	CAD	1,900	1,575
Enbridge Pipelines Inc.	4.550%	8/17/43	CAD	1,000	845
Enbridge Pipelines Inc.	4.550%	9/29/45	CAD	5,600	4,763
Enbridge Pipelines Inc.	4.130%	8/9/46	CAD	5,000	4,007
Enbridge Pipelines Inc.	4.330%	2/22/49	CAD	2,200	1,827
Energir Inc.	2.100%	4/16/27	CAD	5,700	4,508
EPCOR Utilities Inc.	4.550%	2/28/42	CAD	2,985	2,855
EPCOR Utilities Inc.	3.554%	11/27/47	CAD	7,000	5,964
EPCOR Utilities Inc.	2.899%	5/19/50	CAD	1,885	1,435
Fairfax Financial Holdings Ltd.	5.840%	10/14/22	CAD	2,800	2,250
Fairfax Financial Holdings Ltd.	4.500%	3/22/23	CAD	2,500	1,973
Fairfax Financial Holdings Ltd.	4.950%	3/3/25	CAD	4,060	3,326
Fairfax Financial Holdings Ltd.	4.700%	12/16/26	CAD	5,000	4,075
Fairfax Financial Holdings Ltd.	4.250%	12/6/27	CAD	2,465	1,959
Fairfax Financial Holdings Ltd.	4.230%	6/14/29	CAD	750	592
Federated Co-Operatives Ltd.	3.917%	6/17/25	CAD	594	476
Federation des Caisses Desjardins du Quebec	2.091%	1/17/22	CAD	2,590	1,982
Federation des Caisses Desjardins du Quebec	3.056%	9/11/23	CAD	5,000	3,992
Federation des Caisses Desjardins du Quebec	2.417%	10/4/24	CAD	12,965	10,198
<sup>1</sup> Federation des Caisses Desjardins du Quebec	2.856%	5/26/30	CAD	5,500	4,329

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
First Capital Realty Inc.	4.790%	8/30/24	CAD	4,985	4,011
First Capital Realty Inc.	4.323%	7/31/25	CAD	10,000	7,965
First Capital REIT	3.753%	7/12/27	CAD	75	58
Fortis Inc.	2.850%	12/12/23	CAD	2,600	2,050
FortisAlberta Inc.	6.220%	10/31/34	CAD	70	74
FortisAlberta Inc.	3.672%	9/9/47	CAD	4,188	3,622
FortisBC Energy Inc.	6.500%	5/1/34	CAD	10,000	10,754
FortisBC Energy Inc.	6.050%	2/15/38	CAD	10,000	10,879
FortisBC Inc.	4.000%	10/28/44	CAD	2,100	1,905
Genworth MI Canada Inc.	4.242%	4/1/24	CAD	1,024	824
Genworth MI Canada Inc.	2.955%	3/1/27	CAD	1,851	1,410
Gibson Energy Inc.	2.450%	7/14/25	CAD	1,800	1,382
Gibson Energy Inc.	2.850%	7/14/27	CAD	1,807	1,396
Gibson Energy Inc.	3.600%	9/17/29	CAD	2,739	2,180
Granite REIT Holdings LP	3.873%	11/30/23	CAD	5,000	4,034
Granite REIT Holdings LP	3.062%	6/4/27	CAD	2,000	1,605
Great-West Lifeco Inc.	1.750%	12/7/26	EUR	500	636
Great-West Lifeco Inc.	6.670%	3/21/33	CAD	1,990	2,081
Great-West Lifeco Inc.	5.998%	11/16/39	CAD	11,000	11,566
Greater Toronto Airports Authority	2.730%	4/3/29	CAD	4,300	3,478
Greater Toronto Airports Authority	2.750%	10/17/39	CAD	5,635	4,150
Greater Toronto Airports Authority	5.300%	2/25/41	CAD	3,100	3,218
Greater Toronto Airports Authority	4.530%	12/2/41	CAD	5,000	4,664
H&R REIT	3.416%	1/23/23	CAD	5,307	4,042
H&R REIT	3.369%	1/30/24	CAD	1,513	1,149
Halifax International Airport Authority	5.503%	7/19/41	CAD	204	207
Honda Canada Finance Inc.	1.823%	12/7/21	CAD	16,173	12,294
Honda Canada Finance Inc.	2.268%	7/15/22	CAD	5,000	3,845
Honda Canada Finance Inc.	3.444%	5/23/25	CAD	4,300	3,531
Honda Canada Finance Inc.	1.337%	3/17/26	CAD	3,700	2,764
Hospital for Sick Children	3.416%	12/7/57	CAD	2,727	2,341
Hospital Infrastructure Partners NOH Partnership	5.439%	1/31/45	CAD	5,330	5,350
HSBC Bank Canada	2.170%	6/29/22	CAD	10,500	8,067
HSBC Bank Canada	2.542%	1/31/23	CAD	9,980	7,772
HSBC Bank Canada	3.245%	9/15/23	CAD	10,000	7,982
Husky Energy Inc.	3.550%	3/12/25	CAD	800	607
Husky Energy Inc.	3.600%	3/10/27	CAD	6,127	4,513
Husky Energy Inc.	3.500%	2/7/28	CAD	8,739	6,272
Hydro One Inc.	3.200%	1/13/22	CAD	330	256
Hydro One Inc.	2.970%	6/26/25	CAD	245	200
Hydro One Inc.	2.770%	2/24/26	CAD	9,800	7,946
Hydro One Inc.	3.020%	4/5/29	CAD	3,800	3,194
Hydro One Inc.	7.350%	6/3/30	CAD	2,000	2,186
Hydro One Inc.	6.930%	6/1/32	CAD	1,135	1,248
Hydro One Inc.	5.360%	5/20/36	CAD	1,000	1,009
Hydro One Inc.	4.890%	3/13/37	CAD	5,000	4,841
Hydro One Inc.	5.490%	7/16/40	CAD	3,525	3,720
Hydro One Inc.	4.390%	9/26/41	CAD	5,115	4,797
Hydro One Inc.	4.590%	10/9/43	CAD	5,500	5,347
Hydro One Inc.	3.910%	2/23/46	CAD	3,200	2,872
Hydro One Inc.	5.000%	10/19/46	CAD	2,000	2,099
Hydro One Inc.	3.720%	11/18/47	CAD	1,441	1,266
Hydro One Inc.	3.630%	6/25/49	CAD	9,120	7,938
Hydro One Inc.	3.790%	7/31/62	CAD	2,000	1,809
IGM Financial Inc.	4.560%	1/25/47	CAD	900	795
IGM Financial Inc.	4.115%	12/9/47	CAD	6,085	5,045
IGM Financial Inc.	4.206%	3/21/50	CAD	1,400	1,183

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
<sup>1</sup> Industrial Alliance Insurance & Financial Services Inc.	3.300%	9/15/28	CAD	5,000	3,956
InPower BC General Partnership	4.471%	3/31/33	CAD	4,429	3,754
Intact Financial Corp.	3.770%	3/2/26	CAD	2,376	1,985
Intact Financial Corp.	2.850%	6/7/27	CAD	375	302
Intact Financial Corp.	6.400%	11/23/39	CAD	95	103
Intact Financial Corp.	5.160%	6/16/42	CAD	2,980	2,909
Integrated Team Solutions SJHC Partnership	5.946%	11/30/42	CAD	106	109
Inter Pipeline Ltd.	3.776%	5/30/22	CAD	2,300	1,790
Inter Pipeline Ltd.	2.608%	9/13/23	CAD	1,920	1,475
Inter Pipeline Ltd.	2.734%	4/18/24	CAD	2,740	2,106
Inter Pipeline Ltd.	3.173%	3/24/25	CAD	1,656	1,290
Inter Pipeline Ltd.	3.484%	12/16/26	CAD	2,500	1,963
Inter Pipeline Ltd.	4.232%	6/1/27	CAD	3,800	3,093
Inter Pipeline Ltd.	4.637%	5/30/44	CAD	2,535	1,912
Ivanhoe Cambridge II Inc.	2.909%	6/27/23	CAD	2,546	2,009
Keyera Corp.	3.934%	6/21/28	CAD	2,202	1,788
Keyera Corp.	3.959%	5/29/30	CAD	2,200	1,763
Kingston Solar LP	3.571%	7/31/35	CAD	24	19
Laurentian Bank of Canada	3.450%	6/27/23	CAD	5,045	3,970
Loblaw Cos. Ltd.	4.860%	9/12/23	CAD	2,000	1,652
Loblaw Cos. Ltd.	4.488%	12/11/28	CAD	7,413	6,633
Loblaw Cos. Ltd.	2.284%	5/7/30	CAD	3,500	2,682
Loblaw Cos. Ltd.	5.900%	1/18/36	CAD	2,500	2,446
<sup>1</sup> Manufacturers Life Insurance Co.	3.181%	11/22/27	CAD	5,000	3,913
Manulife Bank of Canada	2.844%	1/12/23	CAD	6,175	4,841
Manulife Bank of Canada	2.378%	11/19/24	CAD	2,900	2,289
<sup>1</sup> Manulife Finance Delaware LP	5.059%	12/15/41	CAD	3,790	3,426
<sup>1</sup> Manulife Financial Corp.	3.049%	8/20/29	CAD	5,000	3,968
<sup>1</sup> Manulife Financial Corp.	2.237%	5/12/30	CAD	13,430	10,359
<sup>1</sup> Manulife Financial Corp.	2.818%	5/13/35	CAD	2,000	1,568
McGill University	6.150%	9/22/42	CAD	60	72
McGill University	3.975%	1/29/56	CAD	151	145
Metro Inc.	3.390%	12/6/27	CAD	10,612	8,854
Metro Inc.	5.970%	10/15/35	CAD	5,048	4,980
Metro Inc.	4.270%	12/4/47	CAD	2,617	2,244
Morguard Corp.	4.333%	9/15/22	CAD	2,600	1,955
Morguard Corp.	4.715%	1/25/24	CAD	2,781	2,092
Mountain View Partners GP	3.974%	3/31/51	CAD	115	96
National Bank of Canada	1.957%	6/30/22	CAD	12,500	9,600
National Bank of Canada	0.250%	7/24/23	EUR	2,000	2,375
National Bank of Canada	2.545%	7/12/24	CAD	9,200	7,267
National Bank of Canada	2.580%	2/3/25	CAD	6,700	5,315
National Bank of Canada	0.750%	3/13/25	EUR	9,000	11,012
<sup>1</sup> National Bank of Canada	3.183%	2/1/28	CAD	9,945	7,775
NAV Canada	3.534%	2/23/46	CAD	1,000	857
NAV Canada	3.293%	3/30/48	CAD	7,000	5,799
NAV Canada	2.924%	9/29/51	CAD	427	332
North West Redwater Partnership / NWR Financing Co. Ltd.	3.200%	7/22/24	CAD	4,000	3,184
North West Redwater Partnership / NWR Financing Co. Ltd.	2.800%	6/1/27	CAD	7,600	6,002
North West Redwater Partnership / NWR Financing Co. Ltd.	4.250%	6/1/29	CAD	4,950	4,288
North West Redwater Partnership / NWR Financing Co. Ltd.	4.150%	6/1/33	CAD	5,500	4,633
North West Redwater Partnership / NWR Financing Co. Ltd.	4.750%	6/1/37	CAD	3,000	2,681

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円ドル)
North West Redwater Partnership / NWR Financing Co. Ltd.	4.350%	1/10/39	CAD	1,500	1,299
North West Redwater Partnership / NWR Financing Co. Ltd.	3.700%	2/23/43	CAD	4,100	3,159
North West Redwater Partnership / NWR Financing Co. Ltd.	4.050%	7/22/44	CAD	4,050	3,291
2 Northern Courier Pipeline LP	3.365%	6/30/42	CAD	3,476	2,791
Northern Courier Pipeline LP	3.365%	6/30/42	CAD	1,817	1,459
Northwestern Hydro Acquisition Co. II LP	3.877%	12/31/36	CAD	2,770	2,359
Northwestern Hydro Acquisition Co. II LP	3.940%	12/31/38	CAD	3,321	2,929
Nouvelle Autoroute 30 Financement Inc.	4.114%	3/31/42	CAD	5,721	4,987
Nova Scotia Power Inc.	5.610%	6/15/40	CAD	4,300	4,473
Nova Scotia Power Inc.	4.500%	7/20/43	CAD	3,308	3,084
Nova Scotia Power Inc.	3.571%	4/5/49	CAD	1,280	1,065
Nova Scotia Power Inc.	3.307%	4/25/50	CAD	2,000	1,593
OMERS Realty Corp.	3.358%	6/5/23	CAD	4,000	3,196
OMERS Realty Corp.	2.858%	2/23/24	CAD	4,985	3,967
OMERS Realty Corp.	3.328%	11/12/24	CAD	1,374	1,122
OMERS Realty Corp.	3.331%	6/5/25	CAD	3,190	2,618
OMERS Realty Corp.	3.628%	6/5/30	CAD	4,500	3,923
Original Wempi Inc.	4.056%	2/13/24	CAD	2,194	1,640
Original Wempi Inc.	4.309%	2/13/24	CAD	1,719	1,293
Ottawa MacDonald-Cartier International Airport Authority	3.933%	6/9/45	CAD	1,618	1,263
Pembina Pipeline Corp	3.430%	11/10/21	CAD	3,000	2,305
Pembina Pipeline Corp.	2.560%	6/1/23	CAD	4,050	3,135
Pembina Pipeline Corp.	2.990%	1/22/24	CAD	8,000	6,269
Pembina Pipeline Corp.	3.710%	8/11/26	CAD	4,850	3,940
Pembina Pipeline Corp.	4.240%	6/15/27	CAD	3,000	2,508
Pembina Pipeline Corp.	3.620%	4/3/29	CAD	3,000	2,427
Pembina Pipeline Corp.	3.310%	2/1/30	CAD	7,400	5,832
Pembina Pipeline Corp.	4.750%	4/30/43	CAD	3,000	2,393
Pembina Pipeline Corp.	4.810%	3/25/44	CAD	5,550	4,468
Pembina Pipeline Corp.	4.740%	1/21/47	CAD	700	560
Pembina Pipeline Corp.	4.750%	3/26/48	CAD	1,680	1,349
Pembina Pipeline Corp.	4.540%	4/3/49	CAD	5,600	4,359
Pembina Pipeline Corp.	4.670%	5/28/50	CAD	2,595	2,063
Penske Truck Leasing Canada Inc.	2.850%	12/7/22	CAD	1,550	1,202
Plenary Properties LTAP LP	6.288%	1/31/44	CAD	6,221	6,792
Power Financial Corp.	6.900%	3/11/33	CAD	1,254	1,281
Reliance LP	3.750%	3/15/26	CAD	1,913	1,552
Reliance LP	2.680%	12/1/27	CAD	2,400	1,840
RioCan REIT	3.746%	5/30/22	CAD	8,842	6,850
RioCan REIT	2.576%	2/12/25	CAD	4,300	3,251
RioCan REIT	2.361%	3/10/27	CAD	1,800	1,324
Rogers Communications Inc.	4.000%	6/6/22	CAD	3,000	2,367
Rogers Communications Inc.	4.000%	3/13/24	CAD	8,300	6,783
Rogers Communications Inc.	3.650%	3/31/27	CAD	9,375	7,837
Rogers Communications Inc.	3.250%	5/1/29	CAD	4,230	3,458
Rogers Communications Inc.	6.680%	11/4/39	CAD	3,044	3,278
Rogers Communications Inc.	6.110%	8/25/40	CAD	5,000	5,104
Rogers Communications Inc.	6.560%	3/22/41	CAD	1,100	1,182
Royal Bank of Canada	1.125%	12/22/21	GBP	9,300	12,163
Royal Bank of Canada	1.968%	3/2/22	CAD	25,100	19,209
Royal Bank of Canada	2.000%	3/21/22	CAD	4,455	3,413
Royal Bank of Canada	2.360%	12/5/22	CAD	15,000	11,667
Royal Bank of Canada	2.949%	5/1/23	CAD	10,000	7,926
Royal Bank of Canada	0.250%	6/28/23	EUR	16,100	19,124
Royal Bank of Canada	2.333%	12/5/23	CAD	8,370	6,591

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Royal Bank of Canada	0.250%	1/29/24	EUR	11,000	13,106
Royal Bank of Canada	2.352%	7/2/24	CAD	13,800	10,845
Royal Bank of Canada	0.125%	7/23/24	EUR	3,000	3,509
Royal Bank of Canada	2.609%	11/1/24	CAD	15,225	12,095
Royal Bank of Canada	1.375%	12/9/24	GBP	3,000	3,988
Royal Bank of Canada	0.050%	6/19/26	EUR	17,000	20,272
Royal Bank of Canada	0.010%	1/21/27	EUR	15,000	17,865
Royal Bank of Canada	2.328%	1/28/27	CAD	17,760	14,062
<sup>1</sup> Royal Bank of Canada	2.740%	7/25/29	CAD	10,000	7,856
<sup>1</sup> Royal Bank of Canada	2.880%	12/23/29	CAD	8,268	6,512
<sup>1</sup> Royal Bank of Canada	2.088%	6/30/30	CAD	7,000	5,378
Royal Office Finance LP	5.209%	11/12/32	CAD	6,550	6,379
Saputo Inc.	3.603%	8/14/25	CAD	7,107	5,861
Saputo Inc.	2.242%	6/16/27	CAD	3,900	3,029
<sup>1</sup> Scotiabank Capital Trust	5.650%	12/31/56	CAD	3,946	3,584
SEC LP and Arci Ltd.	5.188%	8/29/33	CAD	3,604	2,872
Shaw Communications Inc.	4.350%	1/31/24	CAD	10,000	8,209
Shaw Communications Inc.	4.400%	11/2/28	CAD	30	26
Shaw Communications Inc.	2.900%	12/9/30	CAD	2,800	2,174
Shaw Communications Inc.	6.750%	11/9/39	CAD	7,668	7,968
Shaw Communications Inc.	4.250%	12/9/49	CAD	3,500	2,796
SmartCentres REIT	3.444%	8/28/26	CAD	425	336
SmartCentres REIT	3.834%	12/21/27	CAD	5,000	4,013
SmartCentres REIT	3.526%	12/20/29	CAD	1,500	1,165
SmartCentres REIT	3.648%	12/11/30	CAD	2,000	1,548
Sobeys Inc.	4.700%	8/8/23	CAD	5,000	4,086
SSL Finance Inc.	4.099%	10/31/45	CAD	3,064	2,694
<sup>1</sup> Sun Life Financial Inc.	3.050%	9/19/28	CAD	10,000	7,914
<sup>1</sup> Sun Life Financial Inc.	2.580%	5/10/32	CAD	5,500	4,347
<sup>1</sup> Sun Life Financial Inc.	2.060%	10/1/35	CAD	5,000	3,691
<sup>1</sup> Sun Life Financial Inc.	5.400%	5/29/42	CAD	4,850	4,595
Suncor Energy Inc.	3.000%	9/14/26	CAD	9,521	7,488
Suncor Energy Inc.	5.000%	4/9/30	CAD	8,200	7,137
Suncor Energy Inc.	5.390%	3/26/37	CAD	4,300	3,768
Suncor Energy Inc.	4.340%	9/13/46	CAD	1,454	1,111
TCHC Issuer Trust	5.395%	2/22/40	CAD	2,078	2,329
TELUS Corp.	2.350%	3/28/22	CAD	4,800	3,680
TELUS Corp.	3.350%	3/15/23	CAD	670	529
TELUS Corp.	3.350%	4/1/24	CAD	10,700	8,588
TELUS Corp.	3.750%	1/17/25	CAD	4,460	3,671
TELUS Corp.	3.750%	3/10/26	CAD	6,894	5,741
TELUS Corp.	2.350%	1/27/28	CAD	6,000	4,660
TELUS Corp.	3.625%	3/1/28	CAD	9,600	8,052
TELUS Corp.	3.300%	5/2/29	CAD	7,570	6,216
TELUS Corp.	4.400%	4/1/43	CAD	1,355	1,126
TELUS Corp.	4.850%	4/5/44	CAD	9,250	8,190
TELUS Corp.	4.750%	1/17/45	CAD	1,430	1,253
TELUS Corp.	4.400%	1/29/46	CAD	3,350	2,806
TELUS Corp.	4.700%	3/6/48	CAD	2,700	2,376
TELUS Corp.	3.950%	2/16/50	CAD	4,000	3,147
Teranet Holdings LP	5.754%	12/17/40	CAD	3,395	2,850
Teranet Holdings LP	6.100%	6/17/41	CAD	400	350
Thomson Reuters Corp.	2.239%	5/14/25	CAD	7,670	5,944
THP Partnership	4.394%	10/31/46	CAD	114	105
TMX Group Ltd.	4.461%	10/3/23	CAD	5,705	4,674
Toromont Industries Ltd.	3.842%	10/27/27	CAD	2,196	1,823
Toronto-Dominion Bank	1.000%	12/13/21	GBP	1,000	1,306
Toronto-Dominion Bank	2.621%	12/22/21	CAD	7,250	5,582
Toronto-Dominion Bank	1.994%	3/23/22	CAD	17,500	13,405

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Toronto-Dominion Bank	3.005%	5/30/23	CAD	15,000	11,923
Toronto-Dominion Bank	1.909%	7/18/23	CAD	13,520	10,476
Toronto-Dominion Bank	2.850%	3/8/24	CAD	5,500	4,381
Toronto-Dominion Bank	0.500%	4/3/24	EUR	13,000	15,630
Toronto-Dominion Bank	3.226%	7/24/24	CAD	12,567	10,245
Toronto-Dominion Bank	2.496%	12/2/24	CAD	15,512	12,293
Toronto-Dominion Bank	1.943%	3/13/25	CAD	7,800	6,055
Toronto-Dominion Bank	0.100%	7/19/27	EUR	19,900	23,841
<sup>1</sup> Toronto-Dominion Bank	3.589%	9/14/28	CAD	8,000	6,404
<sup>1</sup> Toronto-Dominion Bank	3.224%	7/25/29	CAD	10,525	8,412
<sup>1</sup> Toronto-Dominion Bank	3.105%	4/22/30	CAD	16,570	13,295
<sup>1</sup> Toronto-Dominion Bank	4.859%	3/4/31	CAD	6,155	5,377
<sup>1</sup> Toronto-Dominion Bank	3.060%	1/26/32	CAD	9,800	7,909
Toyota Credit Canada Inc.	2.020%	2/28/22	CAD	10,000	7,644
Toyota Credit Canada Inc.	3.040%	7/12/23	CAD	4,494	3,563
Toyota Credit Canada Inc.	2.310%	10/23/24	CAD	5,500	4,315
Toyota Credit Canada Inc.	2.110%	2/26/25	CAD	5,000	3,901
TransCanada PipeLines Ltd.	3.650%	11/15/21	CAD	5,000	3,871
TransCanada PipeLines Ltd.	3.690%	7/19/23	CAD	5,240	4,176
TransCanada PipeLines Ltd.	3.300%	7/17/25	CAD	1,727	1,392
TransCanada PipeLines Ltd.	3.800%	4/5/27	CAD	14,170	11,742
TransCanada PipeLines Ltd.	3.390%	3/15/28	CAD	3,000	2,434
TransCanada PipeLines Ltd.	6.280%	5/26/28	CAD	4,514	4,234
TransCanada PipeLines Ltd.	3.000%	9/18/29	CAD	3,800	2,997
TransCanada PipeLines Ltd.	8.050%	2/17/39	CAD	90	103
TransCanada PipeLines Ltd.	4.550%	11/15/41	CAD	7,000	5,691
TransCanada PipeLines Ltd.	4.350%	6/6/46	CAD	4,000	3,185
TransCanada PipeLines Ltd.	4.330%	9/16/47	CAD	5,000	3,971
TransCanada PipeLines Ltd.	4.180%	7/3/48	CAD	3,647	2,834
TransCanada PipeLines Ltd.	4.340%	10/15/49	CAD	7,025	5,610
TransEd Partners GP	3.951%	9/30/50	CAD	1,858	1,526
Trillium Health Partners Volunteers	3.702%	12/20/58	CAD	950	853
Union Gas Ltd.	3.790%	7/10/23	CAD	29,995	24,159
Union Gas Ltd.	4.880%	6/21/41	CAD	3,450	3,401
Union Gas Ltd.	4.200%	6/2/44	CAD	2,400	2,216
University of Ottawa	2.635%	2/13/60	CAD	3,680	2,673
University of Toronto	5.841%	12/15/43	CAD	130	152
University of Toronto	4.251%	12/7/51	CAD	2,500	2,492
University of Western Ontario	4.798%	5/24/47	CAD	184	192
<sup>2</sup> Vancouver Airport Authority	7.425%	12/7/26	CAD	15,000	15,119
Vancouver Airport Authority	3.857%	11/10/45	CAD	905	787
Vancouver Airport Authority	2.800%	9/21/50	CAD	2,500	1,806
Waste Management of Canada Corp.	2.600%	9/23/26	CAD	2,800	2,225
Westcoast Energy Inc.	3.430%	9/12/24	CAD	6,700	5,416
Westcoast Energy Inc.	3.770%	12/8/25	CAD	1,690	1,401
Westcoast Energy Inc.	4.791%	10/28/41	CAD	2,214	1,941
York University	6.480%	3/7/42	CAD	1,725	2,074
					<b>2,217,929</b>
<b>ソブリン債(4.2%)</b>					
Canada	1.250%	11/1/21	CAD	130,338	98,882
Canada	1.500%	2/1/22	CAD	29,504	22,505
Canada	0.500%	3/1/22	CAD	120,706	90,962
Canada	1.500%	5/1/22	CAD	2,771	2,120
Canada	2.750%	6/1/22	CAD	6,303	4,921
Canada	0.250%	8/1/22	CAD	161,527	121,251
Canada	1.000%	9/1/22	CAD	243,812	185,618
Canada	0.250%	11/1/22	CAD	65,694	49,295
Canada	1.750%	3/1/23	CAD	40,805	31,688
Canada	1.500%	6/1/23	CAD	18,936	14,675

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Canada	8.000%	6/1/23	CAD	1,100	990
Canada	2.000%	9/1/23	CAD	32,030	25,199
Canada	2.250%	3/1/24	CAD	62,046	49,566
Canada	2.500%	6/1/24	CAD	37,198	30,097
Canada	1.500%	9/1/24	CAD	223,083	174,808
Canada	9.000%	6/1/25	CAD	12,000	12,539
Canada	0.500%	9/1/25	CAD	27,204	20,516
Canada	8.000%	6/1/27	CAD	7,000	7,812
Canada	2.000%	6/1/28	CAD	50,551	42,106
Canada	2.250%	6/1/29	CAD	68,104	58,238
Canada	5.750%	6/1/29	CAD	40,384	43,338
Canada	1.250%	6/1/30	CAD	153,335	121,321
Canada	5.750%	6/1/33	CAD	112,430	134,351
Canada	5.000%	6/1/37	CAD	103,035	125,626
Canada	4.000%	6/1/41	CAD	67,055	77,531
Canada	3.500%	12/1/45	CAD	75,836	85,685
Canada	2.750%	12/1/48	CAD	45,398	46,364
Canada	2.000%	12/1/51	CAD	83,751	74,961
Canada	2.750%	12/1/64	CAD	38,194	43,260
<sup>2</sup> Canada Housing Trust No. 1	1.150%	12/15/21	CAD	53,854	40,843
<sup>2</sup> Canada Housing Trust No. 1	1.500%	12/15/21	CAD	29,700	22,630
<sup>2</sup> Canada Housing Trust No. 1	2.650%	3/15/22	CAD	49,605	38,472
<sup>2</sup> Canada Housing Trust No. 1	1.750%	6/15/22	CAD	48,500	37,278
<sup>2</sup> Canada Housing Trust No. 1	2.400%	12/15/22	CAD	84,040	65,798
<sup>2</sup> Canada Housing Trust No. 1	2.350%	6/15/23	CAD	60,265	47,515
<sup>2</sup> Canada Housing Trust No. 1	2.350%	9/15/23	CAD	44,950	35,640
<sup>2</sup> Canada Housing Trust No. 1	3.150%	9/15/23	CAD	21,270	17,228
<sup>2</sup> Canada Housing Trust No. 1	2.550%	12/15/23	CAD	55,795	44,627
<sup>2</sup> Canada Housing Trust No. 1	2.900%	6/15/24	CAD	81,650	66,733
<sup>2</sup> Canada Housing Trust No. 1	1.800%	12/15/24	CAD	43,790	34,569
<sup>2</sup> Canada Housing Trust No. 1	2.550%	3/15/25	CAD	12,510	10,207
<sup>2</sup> Canada Housing Trust No. 1	0.950%	6/15/25	CAD	83,815	62,401
<sup>2</sup> Canada Housing Trust No. 1	1.950%	12/15/25	CAD	45,065	36,107
<sup>2</sup> Canada Housing Trust No. 1	2.250%	12/15/25	CAD	5,225	4,246
<sup>2</sup> Canada Housing Trust No. 1	1.900%	9/15/26	CAD	31,875	25,523
<sup>2</sup> Canada Housing Trust No. 1	2.350%	6/15/27	CAD	18,500	15,269
<sup>2</sup> Canada Housing Trust No. 1	2.350%	3/15/28	CAD	20,925	17,377
<sup>2</sup> Canada Housing Trust No. 1	2.650%	3/15/28	CAD	77,305	65,531
<sup>2</sup> Canada Housing Trust No. 1	2.650%	12/15/28	CAD	10,900	9,313
<sup>2</sup> Canada Housing Trust No. 1	2.100%	9/15/29	CAD	37,850	31,062
<sup>2</sup> Canada Housing Trust No. 1	1.750%	6/15/30	CAD	42,845	34,203
Canada Post Corp.	4.080%	7/16/25	CAD	8,907	7,711
Canada Post Corp.	4.360%	7/16/40	CAD	3,650	3,882
City of Greater Sudbury Canada	2.416%	3/12/50	CAD	870	653
City of Montreal	3.500%	9/1/23	CAD	7,450	6,062
City of Montreal	3.500%	9/1/24	CAD	10,000	8,300
City of Montreal	3.000%	9/1/25	CAD	7,000	5,792
City of Montreal	3.000%	9/1/27	CAD	5,000	4,195
City of Montreal	3.150%	9/1/28	CAD	3,050	2,602
City of Montreal	4.100%	12/1/34	CAD	3,195	2,998
City of Montreal	3.150%	12/1/36	CAD	5,985	5,113
City of Montreal	3.500%	12/1/38	CAD	6,000	5,357
City of Ottawa Ontario	4.600%	7/14/42	CAD	1,900	1,972
City of Ottawa Ontario	3.250%	11/10/47	CAD	1,780	1,551
City of Ottawa Ontario	3.100%	7/27/48	CAD	3,146	2,664
City of Ottawa Ontario	2.500%	5/11/51	CAD	1,720	1,327
City of Ottawa Ontario	4.200%	7/30/53	CAD	1,440	1,523
City of Toronto	3.900%	9/29/23	CAD	4,732	3,897
City of Toronto	2.450%	2/6/25	CAD	8,700	6,977

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	City of Toronto	2.400%	6/7/27	CAD	5,071	4,132
	City of Toronto	2.950%	4/28/35	CAD	6,250	5,242
	City of Toronto	5.200%	6/1/40	CAD	1,220	1,329
	City of Toronto	2.150%	8/25/40	CAD	955	701
	City of Toronto	4.700%	6/10/41	CAD	2,000	2,082
	City of Toronto	3.800%	12/13/42	CAD	600	562
	City of Toronto	6.000%	6/1/43	CAD	4,057	4,949
	City of Toronto	4.150%	3/10/44	CAD	4,930	4,823
	City of Toronto	3.250%	6/24/46	CAD	4,000	3,467
	City of Toronto	3.200%	8/1/48	CAD	1,820	1,575
	City of Toronto	2.800%	11/22/49	CAD	4,000	3,212
	City of Vancouver	3.700%	10/18/52	CAD	1,280	1,223
	City of Winnipeg	4.100%	6/1/45	CAD	1,000	969
	City of Winnipeg	4.300%	11/15/51	CAD	4,158	4,403
	Cordelio Amalco GP I	4.087%	6/30/34	CAD	4,093	3,447
	CPPIB Capital Inc.	0.375%	7/25/23	GBP	3,700	4,814
	CPPIB Capital Inc.	0.375%	6/20/24	EUR	34,000	40,777
	CPPIB Capital Inc.	0.250%	4/6/27	EUR	15,400	18,437
	CPPIB Capital Inc.	3.000%	6/15/28	CAD	7,970	6,789
	CPPIB Capital Inc.	1.950%	9/30/29	CAD	6,100	4,840
	CPPIB Capital Inc.	1.500%	3/4/33	EUR	15,250	20,737
	CPPIB Capital Inc.	0.750%	7/15/49	EUR	4,600	5,896
	ENMAX Corp.	3.836%	6/5/28	CAD	2,000	1,676
	ENMAX Corp.	3.876%	10/18/29	CAD	5,000	4,164
	Export Development Canada	1.800%	9/1/22	CAD	195	150
	Export Development Canada	2.700%	10/24/22	AUD	5,800	4,272
	Export Development Canada	2.800%	5/31/23	AUD	7,000	5,237
	Export Development Canada	1.375%	12/8/23	GBP	10,000	13,404
	Export Development Canada	1.650%	7/31/24	CAD	4,170	3,256
	Fair Hydro Trust	3.357%	5/15/33	CAD	7,125	6,147
	Financement-Quebec	5.250%	6/1/34	CAD	8,480	8,858
	First Nations Finance Authority	3.050%	6/1/28	CAD	1,035	873
	First Nations Finance Authority	1.710%	6/16/30	CAD	3,345	2,557
	Government of the Northwest Territories	2.200%	9/29/51	CAD	1,000	711
	Hydro Ottawa Holding Inc.	3.991%	5/14/43	CAD	2,100	1,838
	Hydro-Quebec	9.625%	7/15/22	CAD	12,000	10,425
	Hydro-Quebec	6.000%	8/15/31	CAD	9,290	10,224
	Hydro-Quebec	6.500%	1/16/35	CAD	4,155	4,901
	Hydro-Quebec	6.500%	2/15/35	CAD	22,500	26,907
	Hydro-Quebec	6.000%	2/15/40	CAD	21,915	26,909
	Hydro-Quebec	5.000%	2/15/45	CAD	28,170	32,310
	Hydro-Quebec	5.000%	2/15/50	CAD	42,225	50,996
	Hydro-Quebec	4.000%	2/15/55	CAD	32,862	35,618
2.4	Labrador-Island Link Funding Trust	3.760%	6/1/33	CAD	8,447	8,061
2.4	Labrador-Island Link Funding Trust	3.860%	12/1/45	CAD	3,790	3,870
2.4	Labrador-Island Link Funding Trust	3.850%	12/1/53	CAD	4,423	4,755
	Lower Mattagami Energy LP	3.416%	6/20/24	CAD	2,000	1,636
	Lower Mattagami Energy LP	5.139%	5/18/41	CAD	5,000	5,163
	Lower Mattagami Energy LP	4.944%	9/21/43	CAD	697	719
4	Maritime Link Financing Trust	3.500%	12/1/52	CAD	7,362	6,704
	Municipal Finance Authority of British Columbia	2.600%	4/23/23	CAD	1,848	1,460
	Municipal Finance Authority of British Columbia	2.800%	12/3/23	CAD	6,125	4,908
	Municipal Finance Authority of British Columbia	2.150%	6/3/24	CAD	5,390	4,258
	Municipal Finance Authority of British Columbia	2.950%	10/14/24	CAD	5,985	4,895



	クーポン	満期日	通貨	額面 (千)	市場価格* (千円ドル)	
	Municipal Finance Authority of British Columbia	1.100%	6/1/25	CAD	6,000	4,567
	Municipal Finance Authority of British Columbia	2.500%	4/19/26	CAD	1,850	1,505
	Municipal Finance Authority of British Columbia	3.050%	10/23/28	CAD	7,620	6,521
	Municipal Finance Authority of British Columbia	2.550%	10/9/29	CAD	1,195	989
2,4	Musktrat Falls / Labrador Transmission Assets Funding Trust	3.630%	6/1/29	CAD	5,300	4,769
2,4	Musktrat Falls / Labrador Transmission Assets Funding Trust	3.830%	6/1/37	CAD	2,295	2,253
2,4	Musktrat Falls / Labrador Transmission Assets Funding Trust	3.860%	12/1/48	CAD	7,271	7,531
	New Brunswick F-M Project Co. Inc.	6.470%	11/30/27	CAD	882	789
	Newfoundland & Labrador Hydro	6.650%	8/27/31	CAD	2,000	2,175
	Newfoundland & Labrador Hydro	3.600%	12/1/45	CAD	3,000	2,577
	OMERS Finance Trust	0.450%	5/13/25	EUR	13,500	16,191
	OMERS Finance Trust	1.550%	4/21/27	CAD	6,100	4,691
2	OMERS Finance Trust	2.600%	5/14/29	CAD	3,000	2,455
	OMERS Finance Trust	2.600%	5/14/29	CAD	3,000	2,455
	Ontario Electricity Financial Corp.	8.900%	8/18/22	CAD	10,250	8,849
	Ontario Electricity Financial Corp.	8.250%	6/22/26	CAD	14,033	14,737
	Ontario Infrastructure & Lands Corp.	4.700%	6/1/37	CAD	1,793	1,813
	Ontario Power Generation Inc.	2.977%	9/13/29	CAD	8,000	6,532
	Ontario Power Generation Inc.	3.215%	4/8/30	CAD	6,000	4,986
	Ontario Power Generation Inc.	3.838%	6/22/48	CAD	6,000	5,090
	Ontario School Boards Financing Corp.	5.483%	11/26/29	CAD	181	164
	Ontario Teachers' Finance Trust	0.500%	5/6/25	EUR	39,250	46,995
	OPB Finance Trust	2.950%	2/2/26	CAD	29,000	23,896
	OPB Finance Trust	2.980%	1/25/27	CAD	4,985	4,126
	Province of Alberta	1.000%	11/15/21	GBP	6,300	8,214
	Province of Alberta	1.600%	9/1/22	CAD	9,000	6,912
	Province of Alberta	2.550%	12/15/22	CAD	6,900	5,418
	Province of Alberta	2.650%	9/1/23	CAD	11,000	8,762
	Province of Alberta	3.400%	12/1/23	CAD	3,000	2,450
	Province of Alberta	3.100%	6/1/24	CAD	3,600	2,939
	Province of Alberta	0.625%	4/18/25	EUR	10,600	12,830
	Province of Alberta	2.350%	6/1/25	CAD	25,900	20,777
	Province of Alberta	0.625%	1/16/26	EUR	5,100	6,187
	Province of Alberta	2.200%	6/1/26	CAD	20,000	16,002
	Province of Alberta	3.100%	12/14/26	AUD	2,100	1,680
	Province of Alberta	2.550%	6/1/27	CAD	26,500	21,663
	Province of Alberta	3.600%	4/11/28	AUD	435	358
	Province of Alberta	2.900%	12/1/28	CAD	24,665	20,725
	Province of Alberta	2.900%	9/20/29	CAD	12,500	10,537
	Province of Alberta	2.050%	6/1/30	CAD	40,855	32,023
	Province of Alberta	3.500%	6/1/31	CAD	4,600	4,076
	Province of Alberta	3.900%	12/1/33	CAD	7,075	6,561
	Province of Alberta	4.500%	12/1/40	CAD	5,000	5,092
	Province of Alberta	3.450%	12/1/43	CAD	19,075	16,916
	Province of Alberta	3.300%	12/1/46	CAD	30,665	26,786
	Province of Alberta	3.050%	12/1/48	CAD	33,531	28,405
	Province of Alberta	3.100%	6/1/50	CAD	37,260	32,112
	Province of British Columbia	3.250%	12/18/21	CAD	9,670	7,507
	Province of British Columbia	2.700%	12/18/22	CAD	8,402	6,621
	Province of British Columbia	3.300%	12/18/23	CAD	11,975	9,765
	Province of British Columbia	4.250%	11/27/24	AUD	3,500	2,822
	Province of British Columbia	2.850%	6/18/25	CAD	21,585	17,770

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Province of British Columbia	2.300%	6/18/26	CAD	15,000	12,160
Province of British Columbia	2.550%	6/18/27	CAD	7,360	6,077
Province of British Columbia	5.700%	6/18/29	CAD	13,575	13,877
Province of British Columbia	6.350%	6/18/31	CAD	15,000	16,829
Province of British Columbia	4.700%	6/18/37	CAD	6,960	7,344
Province of British Columbia	4.950%	6/18/40	CAD	12,500	13,939
Province of British Columbia	4.300%	6/18/42	CAD	22,805	24,059
Province of British Columbia	3.200%	6/18/44	CAD	24,535	22,100
Province of British Columbia	2.800%	6/18/48	CAD	26,966	23,105
Province of British Columbia	4.900%	6/18/48	CAD	3,000	3,555
Province of British Columbia	2.950%	12/18/28	CAD	24,932	21,365
Province of British Columbia	2.200%	6/18/30	CAD	25,935	20,990
Province of British Columbia	2.950%	6/18/50	CAD	31,463	28,391
Province of Manitoba	0.750%	12/15/21	GBP	6,300	8,189
Province of Manitoba	2.550%	6/2/23	CAD	15,005	11,867
Province of Manitoba	3.300%	6/2/24	CAD	3,000	2,463
Province of Manitoba	4.250%	3/3/25	AUD	1,000	809
Province of Manitoba	2.450%	6/2/25	CAD	17,835	14,382
Province of Manitoba	4.400%	9/5/25	CAD	6,800	5,971
Province of Manitoba	2.550%	6/2/26	CAD	19,000	15,583
Province of Manitoba	2.600%	6/2/27	CAD	15,200	12,508
Province of Manitoba	3.000%	6/2/28	CAD	45	38
Province of Manitoba	2.750%	6/2/29	CAD	14,240	11,906
Province of Manitoba	3.250%	9/5/29	CAD	2,270	1,972
Province of Manitoba	2.050%	6/2/30	CAD	2,745	2,174
Province of Manitoba	6.300%	3/5/31	CAD	955	1,048
Province of Manitoba	5.700%	3/5/37	CAD	3,000	3,392
Province of Manitoba	4.600%	3/5/38	CAD	5,675	5,816
Province of Manitoba	4.650%	3/5/40	CAD	4,000	4,209
Province of Manitoba	4.100%	3/5/41	CAD	5,000	4,913
Province of Manitoba	4.400%	3/5/42	CAD	6,500	6,681
Province of Manitoba	3.350%	3/5/43	CAD	2,000	1,780
Province of Manitoba	4.050%	9/5/45	CAD	6,995	6,954
Province of Manitoba	2.850%	9/5/46	CAD	10,320	8,533
Province of Manitoba	3.400%	9/5/48	CAD	15,049	13,821
Province of Manitoba	3.200%	3/5/50	CAD	14,365	12,993
Province of Manitoba	4.700%	3/5/50	CAD	1,635	1,868
Province of Manitoba	3.150%	9/5/52	CAD	2,750	2,456
Province of Manitoba	3.450%	3/5/63	CAD	3,597	3,592
Province of New Brunswick	1.550%	5/4/22	CAD	98	75
Province of New Brunswick	2.850%	6/2/23	CAD	10,000	7,955
Province of New Brunswick	3.650%	6/3/24	CAD	11,000	9,124
Province of New Brunswick	2.600%	8/14/26	CAD	10,000	8,187
Province of New Brunswick	2.350%	8/14/27	CAD	7,900	6,402
Province of New Brunswick	3.100%	8/14/28	CAD	8,255	7,040
Province of New Brunswick	5.500%	1/27/34	CAD	4,000	4,285
Province of New Brunswick	4.550%	3/26/37	CAD	7,000	7,043
Province of New Brunswick	4.800%	9/26/39	CAD	2,420	2,557
Province of New Brunswick	4.800%	6/3/41	CAD	2,990	3,190
Province of New Brunswick	3.550%	6/3/43	CAD	5,800	5,266
Province of New Brunswick	3.800%	8/14/45	CAD	5,355	5,075
Province of New Brunswick	3.100%	8/14/48	CAD	16,480	14,250
Province of New Brunswick	3.050%	8/14/50	CAD	9,015	7,781
Province of Newfoundland and Labrador	1.950%	6/2/22	CAD	7,500	5,775
Province of Newfoundland and Labrador	2.300%	6/2/25	CAD	5,000	3,976
Province of Newfoundland and Labrador	3.000%	6/2/26	CAD	10,000	8,227
Province of Newfoundland and Labrador	6.150%	4/17/28	CAD	1,000	991
Province of Newfoundland and Labrador	2.850%	6/2/28	CAD	15,000	12,320
Province of Newfoundland and Labrador	2.850%	6/2/29	CAD	1,700	1,397

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Province of Newfoundland and Labrador	5.700%	10/17/35	CAD	1,000	1,063
Province of Newfoundland and Labrador	4.650%	10/17/40	CAD	3,570	3,506
Province of Newfoundland and Labrador	3.300%	10/17/46	CAD	15,205	12,547
Province of Newfoundland and Labrador	3.700%	10/17/48	CAD	10,904	9,603
Province of Newfoundland and Labrador	2.650%	10/17/50	CAD	7,300	5,354
Province of Nova Scotia	1.600%	6/1/22	CAD	10,200	7,809
Province of Nova Scotia	2.100%	6/1/27	CAD	16	13
Province of Nova Scotia	2.000%	9/1/30	CAD	13,300	10,477
Province of Nova Scotia	6.600%	12/1/31	CAD	45	51
Province of Nova Scotia	5.800%	6/1/33	CAD	2,000	2,189
Province of Nova Scotia	4.500%	6/1/37	CAD	5,000	5,077
Province of Nova Scotia	4.700%	6/1/41	CAD	5,000	5,314
Province of Nova Scotia	4.400%	6/1/42	CAD	6,000	6,208
Province of Nova Scotia	3.450%	6/1/45	CAD	3,000	2,730
Province of Nova Scotia	3.150%	12/1/51	CAD	7,900	7,117
Province of Nova Scotia	3.500%	6/2/62	CAD	8,420	8,483
Province of Ontario	1.350%	3/8/22	CAD	36,400	27,751
Province of Ontario	3.150%	6/2/22	CAD	88,000	68,995
Province of Ontario	1.950%	1/27/23	CAD	8,400	6,496
Province of Ontario	2.850%	6/2/23	CAD	77,150	61,442
Province of Ontario	2.600%	9/8/23	CAD	24,250	19,304
Province of Ontario	7.500%	2/7/24	CAD	2,570	2,359
Province of Ontario	1.875%	5/21/24	EUR	5,000	6,298
Province of Ontario	3.500%	6/2/24	CAD	36,595	30,259
Province of Ontario	0.375%	6/14/24	EUR	24,200	28,999
Province of Ontario	4.250%	8/22/24	AUD	1,000	802
Province of Ontario	2.300%	9/8/24	CAD	20,600	16,448
Province of Ontario	0.875%	1/21/25	EUR	5,000	6,138
Province of Ontario	2.650%	2/5/25	CAD	33,100	26,964
Province of Ontario	2.600%	6/2/25	CAD	77,465	62,951
Province of Ontario	3.100%	8/26/25	AUD	2,000	1,565
Province of Ontario	1.750%	9/8/25	CAD	52,800	41,545
Province of Ontario	2.400%	6/2/26	CAD	44,280	36,027
Province of Ontario	3.500%	1/27/27	AUD	1,000	801
Province of Ontario	1.850%	2/1/27	CAD	975	771
Province of Ontario	2.600%	6/2/27	CAD	74,500	61,515
Province of Ontario	7.600%	6/2/27	CAD	15,000	15,931
Province of Ontario	2.900%	6/2/28	CAD	66,932	56,600
Province of Ontario	6.500%	3/8/29	CAD	16,560	17,698
Province of Ontario	2.700%	6/2/29	CAD	55,047	46,106
Province of Ontario	2.050%	6/2/30	CAD	81,845	65,353
Province of Ontario	6.200%	6/2/31	CAD	13,000	14,376
Province of Ontario	5.850%	3/8/33	CAD	26,950	30,062
Province of Ontario	5.600%	6/2/35	CAD	39,000	43,737
Province of Ontario	4.700%	6/2/37	CAD	51,200	53,756
Province of Ontario	4.600%	6/2/39	CAD	56,300	59,490
Province of Ontario	4.650%	6/2/41	CAD	72,175	77,810
Province of Ontario	3.500%	6/2/43	CAD	63,350	59,278
Province of Ontario	3.450%	6/2/45	CAD	91,735	85,797
Province of Ontario	2.900%	12/2/46	CAD	76,874	66,040
Province of Ontario	2.800%	6/2/48	CAD	70,636	60,029
Province of Ontario	2.900%	6/2/49	CAD	79,651	69,183
Province of Ontario	2.650%	12/2/50	CAD	75,665	63,497
Province of Ontario	1.900%	12/2/51	CAD	21,000	14,903
Province of Prince Edward Island	3.650%	6/27/42	CAD	1,600	1,473
Province of Prince Edward Island	2.650%	12/1/51	CAD	1,960	1,570
Province of Prince Edward Island	3.600%	1/17/53	CAD	2,994	2,818
Province of Quebec	4.250%	12/1/21	CAD	46,000	36,074
Province of Quebec	1.650%	3/3/22	CAD	2,900	2,217

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Province of Quebec	0.875%	5/24/22	GBP	1,500	1,958
Province of Quebec	3.500%	12/1/22	CAD	38,320	30,648
Province of Quebec	9.375%	1/16/23	CAD	3,000	2,698
Province of Quebec	2.450%	3/1/23	CAD	2,000	1,574
Province of Quebec	2.250%	7/17/23	EUR	13,500	16,885
Province of Quebec	3.000%	9/1/23	CAD	34,960	28,137
Province of Quebec	1.500%	12/15/23	GBP	8,000	10,717
Province of Quebec	2.375%	1/22/24	EUR	1,000	1,271
Province of Quebec	2.250%	2/22/24	CAD	5,200	4,124
Province of Quebec	3.750%	9/1/24	CAD	38,650	32,475
Province of Quebec	0.875%	1/15/25	EUR	11,300	13,874
Province of Quebec	4.200%	3/10/25	AUD	1,507	1,219
Province of Quebec	5.350%	6/1/25	CAD	5,000	4,525
Province of Quebec	2.600%	7/6/25	CAD	6,035	4,923
Province of Quebec	2.750%	9/1/25	CAD	32,080	26,436
Province of Quebec	8.500%	4/1/26	CAD	10,000	10,515
Province of Quebec	3.700%	5/20/26	AUD	700	569
Province of Quebec	2.500%	9/1/26	CAD	37,500	30,715
Province of Quebec	1.850%	2/13/27	CAD	925	732
Province of Quebec	0.875%	5/4/27	EUR	34,900	43,784
Province of Quebec	2.750%	9/1/27	CAD	42,178	35,266
Province of Quebec	0.875%	7/5/28	EUR	16,470	20,736
Province of Quebec	2.750%	9/1/28	CAD	45,640	38,371
Province of Quebec	2.300%	9/1/29	CAD	31,395	25,622
Province of Quebec	6.000%	10/1/29	CAD	15,000	15,685
Province of Quebec	1.900%	9/1/30	CAD	38,650	30,422
Province of Quebec	6.250%	6/1/32	CAD	21,570	24,333
Province of Quebec	5.750%	12/1/36	CAD	17,240	19,938
Province of Quebec	5.000%	12/1/38	CAD	21,900	24,117
Province of Quebec	5.000%	12/1/41	CAD	51,390	58,011
Province of Quebec	4.250%	12/1/43	CAD	44,425	46,304
Province of Quebec	3.500%	12/1/45	CAD	62,925	59,483
Province of Quebec	3.500%	12/1/48	CAD	64,951	62,661
Province of Quebec	3.100%	12/1/51	CAD	57,481	52,900
Province of Saskatchewan	3.200%	6/3/24	CAD	9,500	7,773
Province of Saskatchewan	2.550%	6/2/26	CAD	6,875	5,610
Province of Saskatchewan	2.650%	6/2/27	CAD	10,000	8,268
Province of Saskatchewan	3.050%	12/2/28	CAD	3,500	2,997
Province of Saskatchewan	5.750%	3/5/29	CAD	6,000	6,046
Province of Saskatchewan	2.200%	6/2/30	CAD	5,900	4,735
Province of Saskatchewan	5.000%	3/5/37	CAD	240	254
Province of Saskatchewan	4.750%	6/1/40	CAD	7,400	7,862
Province of Saskatchewan	3.400%	2/3/42	CAD	5,000	4,516
Province of Saskatchewan	3.900%	6/2/45	CAD	8,200	7,977
Province of Saskatchewan	2.750%	12/2/46	CAD	10,714	8,701
Province of Saskatchewan	3.300%	6/2/48	CAD	16,920	15,261
Province of Saskatchewan	3.100%	6/2/50	CAD	13,995	12,470
Province of Saskatchewan	3.750%	3/5/54	CAD	3,795	3,844
Province of Saskatchewan	2.950%	6/2/58	CAD	2,800	2,447
PSP Capital Inc.	1.730%	6/21/22	CAD	2,000	1,535
PSP Capital Inc.	2.090%	11/22/23	CAD	4,000	3,148
PSP Capital Inc.	3.290%	4/4/24	CAD	19,825	16,230
PSP Capital Inc.	3.000%	11/5/25	CAD	6,170	5,142
PSP Capital Inc.	2.050%	1/15/30	CAD	13,800	11,057
Regional Municipality of Peel	5.100%	6/29/40	CAD	6,980	7,467
Regional Municipality of York	2.600%	12/15/25	CAD	5,000	4,078
Regional Municipality of York	2.500%	6/2/26	CAD	3,000	2,442
Regional Municipality of York	2.350%	6/9/27	CAD	3	2
Regional Municipality of York	1.700%	5/27/30	CAD	2,965	2,290

	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)
Regional Municipality of York	4.000%	5/31/32	CAD	1,500	1,402
Regional Municipality of York	3.650%	5/13/33	CAD	3,100	2,826
Regional Municipality of York	4.050%	5/1/34	CAD	2,400	2,251
South Coast British Columbia Transportation Authority	3.150%	11/16/48	CAD	9,394	8,063
South Coast British Columbia Transportation Authority	2.650%	10/29/50	CAD	990	782
Toronto Hydro Corp.	2.520%	8/25/26	CAD	5,500	4,463
Toronto Hydro Corp.	2.430%	12/11/29	CAD	6,000	4,862
Toronto Hydro Corp.	3.550%	7/28/45	CAD	330	283
Toronto Hydro Corp.	3.485%	2/28/48	CAD	5,100	4,370
Toronto Hydro Corp.	2.990%	12/10/49	CAD	455	359
					<b>6,595,042</b>
<b>カナダ合計(取得原価 8,519,644 米ドル)</b>					<b>8,945,605</b>
<b>チリ(0.0%)</b>					
<b>ソブリン債(0.0%)</b>					
Corp. Nacional del Cobre de Chile	2.250%	7/9/24	EUR	3,000	3,720
Republic of Chile	1.625%	1/30/25	EUR	5,620	6,970
Republic of Chile	1.750%	1/20/26	EUR	100	126
<sup>1</sup> Republic of Chile	1.440%	2/1/29	EUR	2,500	3,117
<sup>1</sup> Republic of Chile	0.830%	7/2/31	EUR	5,430	6,379
<sup>1</sup> Republic of Chile	1.250%	1/29/40	EUR	9,600	11,386
<b>チリ合計(取得原価 30,079 米ドル)</b>					<b>31,698</b>
<b>中国(0.8%)</b>					
<b>ソブリン債(0.8%)</b>					
Agricultural Development Bank of China	3.060%	8/5/23	CNY	100,000	14,831
Agricultural Development Bank of China	4.000%	11/12/25	CNY	339,900	51,952
Agricultural Development Bank of China	3.630%	7/19/26	CNY	50,000	7,488
Agricultural Development Bank of China	3.750%	1/25/29	CNY	375,200	55,807
China Development Bank	0.375%	11/16/21	EUR	21,900	25,595
China Development Bank	3.030%	1/18/22	CNY	865,800	129,281
China Development Bank	0.625%	12/12/22	EUR	3,400	4,008
China Development Bank	1.860%	4/9/23	CNY	50,000	7,230
China Development Bank	0.875%	1/24/24	EUR	1,600	1,907
China Development Bank	3.300%	2/1/24	CNY	299,900	44,748
China Development Bank	3.680%	2/26/26	CNY	981,800	147,881
China Development Bank	3.500%	8/13/26	CNY	555,300	82,679
China Development Bank	3.430%	1/14/27	CNY	250,000	37,021
China Development Bank	3.390%	7/10/27	CNY	100,000	14,706
China Development Bank	3.450%	9/20/29	CNY	50,000	7,294
China Development Bank	4.010%	1/9/37	CNY	174,900	26,211
China Government Bond	3.220%	12/6/25	CNY	328,600	49,572
China Government Bond	3.250%	6/6/26	CNY	742,800	111,763
China Government Bond	3.120%	12/5/26	CNY	100,000	14,879
China Government Bond	2.850%	6/4/27	CNY	100,000	14,605
China Government Bond	4.080%	10/22/48	CNY	40,000	6,213
China Government Bond	3.860%	7/22/49	CNY	385,200	57,579
China Government Bond	3.390%	3/16/50	CNY	100,000	13,711
Export-Import Bank of China	0.750%	6/8/22	EUR	2,840	3,346
Export-Import Bank of China	0.750%	5/28/23	EUR	3,200	3,778
Export-Import Bank of China	3.280%	2/11/24	CNY	414,800	61,801
Export-Import Bank of China	3.260%	2/24/27	CNY	40,000	5,856
Export-Import Bank of China	3.860%	5/20/29	CNY	50,000	7,514
Export-Import Bank of China	3.230%	3/23/30	CNY	45,000	6,427
Industrial & Commercial Bank of China Ltd.	0.250%	4/25/22	EUR	4,611	5,377
People's Republic of China	2.240%	3/5/23	CNY	50,000	7,353
People's Republic of China	3.290%	10/18/23	CNY	429,800	64,766
<sup>1</sup> People's Republic of China	0.500%	11/12/31	EUR	11,184	12,907

	クーポン	満期日	通貨	額面 (千)	市場価格 (千米ドル)
<sup>1</sup> People's Republic of China	1.000%	11/12/39	EUR	9,700	11,148
People's Republic of China	3.970%	7/23/48	CNY	250,000	38,129
Sinopec Group Overseas Development 2015 Ltd.	1.000%	4/28/22	EUR	21,750	25,654
State Grid Europe Development 2014 plc	2.450%	1/26/27	EUR	2,240	2,868
State Grid Overseas Investment 2016 Ltd.	1.375%	5/2/25	EUR	7,000	8,478
State Grid Overseas Investment 2016 Ltd.	0.797%	8/5/26	EUR	27,600	32,795
State Grid Overseas Investment 2016 Ltd.	2.125%	5/2/30	EUR	6,900	8,909
<b>中国合計 (取得原価 1,190,146 米ドル)</b>					<b>1,234,067</b>
<b>コロンビア (0.2%)</b>					
<b>ソブリン債 (0.2%)</b>					
Colombian TES	7.000%	5/4/22	COP	159,520,000	43,876
Colombian TES	6.250%	11/26/25	COP	113,070,000	31,812
Colombian TES	5.750%	11/3/27	COP	65,310,000	17,472
Colombian TES	7.750%	9/18/30	COP	104,110,000	30,785
Colombian TES	7.250%	10/18/34	COP	133,945,000	37,096
Colombian TES	7.250%	10/26/50	COP	30,000,000	8,015
Republic of Colombia	10.000%	7/24/24	COP	122,170,000	38,424
<sup>1</sup> Republic of Colombia	3.875%	3/22/26	EUR	5,000	6,544
Republic of Colombia	7.500%	8/26/26	COP	159,275,000	47,020
Republic of Colombia	6.000%	4/28/28	COP	172,605,000	46,600
Republic of Colombia	7.000%	6/30/32	COP	117,300,000	32,280
<b>コロンビア合計 (取得原価 358,510 米ドル)</b>					<b>339,924</b>
<b>クロアチア (0.1%)</b>					
<b>ソブリン債 (0.1%)</b>					
Republic of Croatia	3.000%	3/11/25	EUR	2,000	2,592
Republic of Croatia	3.000%	3/20/27	EUR	7,000	9,336
Republic of Croatia	2.700%	6/15/28	EUR	5,800	7,724
Republic of Croatia	1.125%	6/19/29	EUR	7,000	8,334
Republic of Croatia	2.750%	1/27/30	EUR	7,000	9,511
Republic of Croatia	1.500%	6/17/31	EUR	30,000	36,704
<b>クロアチア合計 (取得原価 72,683 米ドル)</b>					<b>74,201</b>
<b>キプロス (0.0%)</b>					
<b>ソブリン債 (0.0%)</b>					
Republic of Cyprus	2.750%	2/26/34	EUR	8,000	11,662
<b>キプロス合計 (取得原価 10,117 米ドル)</b>					<b>11,662</b>
<b>チェコ共和国 (0.3%)</b>					
<b>社債 (0.0%)</b>					
CPI Property Group SA	2.125%	10/4/24	EUR	4,400	5,249
CPI Property Group SA	1.625%	4/23/27	EUR	15,000	16,992
EP Infrastructure AS	1.659%	4/26/24	EUR	5,000	5,935
EP Infrastructure AS	2.045%	10/9/28	EUR	5,000	5,882
					<b>34,058</b>
<b>ソブリン債 (0.3%)</b>					
CEZ AS	4.875%	4/16/25	EUR	12,500	17,597
CEZ AS	3.000%	6/5/28	EUR	12,500	17,089
Czech Republic	3.875%	5/24/22	EUR	9,950	12,370
Czech Republic	4.700%	9/12/22	CZK	130,000	6,038
Czech Republic	0.450%	10/25/23	CZK	1,469,910	63,036
Czech Republic	5.700%	5/25/24	CZK	220,000	11,205
Czech Republic	2.400%	9/17/25	CZK	250,000	11,624
Czech Republic	1.000%	6/26/26	CZK	1,854,800	80,694
Czech Republic	0.250%	2/10/27	CZK	492,970	20,360
Czech Republic	2.500%	8/25/28	CZK	370,000	17,787
Czech Republic	2.750%	7/23/29	CZK	688,340	33,988
Czech Republic	0.950%	5/15/30	CZK	1,300,000	55,326
Czech Republic	1.200%	3/13/31	CZK	254,990	11,075

	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)
Czech Republic	2.000%	10/13/33	CZK	320,000	15,135
Czech Republic	4.200%	12/4/36	CZK	418,350	25,760
Czech Republic	1.500%	4/24/40	CZK	199,790	8,671
Czech Republic	4.850%	11/26/57	CZK	91,000	6,722
					<b>414,477</b>
<b>チェコ共和国合計(取得原価 441,633 米ドル)</b>					<b>448,535</b>
<b>デンマーク(0.8%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.1%)</b>					
Danske Bank A/S	3.750%	6/23/22	EUR	500	623
DLR Kredit A/S	1.000%	10/1/22	DKK	200,000	32,166
Jyske Realkredit A/S	0.250%	7/1/23	EUR	8,000	9,504
Jyske Realkredit A/S	0.500%	10/1/26	EUR	22,180	27,133
Nordea Kredit Realkreditaktieselskab	1.000%	10/1/21	DKK	200,000	31,746
Nordea Kredit Realkreditaktieselskab	3.500%	10/1/44	DKK	412	71
Nykredit Realkredit A/S	1.000%	7/1/21	DKK	190,100	30,035
Nykredit Realkredit A/S	1.000%	1/1/22	DKK	348,000	55,422
Nykredit Realkredit A/S	2.000%	10/1/47	DKK	63,227	10,303
					<b>197,003</b>
<b>社債(0.2%)</b>					
AP Moller - Maersk A/S	1.750%	3/16/26	EUR	4,600	5,688
Carlsberg Breweries A/S	2.625%	11/15/22	EUR	120	148
Carlsberg Breweries A/S	0.500%	9/6/23	EUR	500	592
Carlsberg Breweries A/S	2.500%	5/28/24	EUR	17,000	21,507
Carlsberg Breweries A/S	0.875%	7/1/29	EUR	10,000	12,136
<sup>1</sup> Danica Pension Livsforsikrings AB	4.375%	9/29/45	EUR	3,400	4,370
Danske Bank A/S	0.125%	2/14/22	EUR	21,670	25,448
Danske Bank A/S	1.375%	5/24/22	EUR	5,000	5,945
Danske Bank A/S	0.250%	11/28/22	EUR	16,700	19,641
Danske Bank A/S	0.875%	5/22/23	EUR	23,600	27,899
Danske Bank A/S	0.750%	6/2/23	EUR	16,100	19,204
Danske Bank A/S	1.625%	3/15/24	EUR	3,000	3,640
Danske Bank A/S	0.750%	11/22/27	EUR	15,000	18,824
<sup>1</sup> Danske Bank A/S	2.250%	1/14/28	GBP	6,500	8,532
<sup>1</sup> Danske Bank A/S	1.375%	2/12/30	EUR	8,500	9,847
ISS Global A/S	1.125%	1/7/21	EUR	14,752	17,185
ISS Global A/S	2.125%	12/2/24	EUR	500	615
ISS Global A/S	0.875%	6/18/26	EUR	200	230
ISS Global A/S	1.500%	8/31/27	EUR	20,100	23,703
<sup>1</sup> Jyske Bank A/S	2.250%	4/5/29	EUR	11,100	13,282
Jyske Realkredit A/S	0.375%	4/1/25	EUR	7,000	8,434
Nordea Kredit Realkreditaktieselskab	1.000%	10/1/22	DKK	137,000	22,043
Nykredit Realkredit A/S	0.250%	1/20/23	EUR	3,000	3,506
Nykredit Realkredit A/S	0.125%	7/10/24	EUR	12,000	13,896
<sup>1</sup> Nykredit Realkredit A/S	2.750%	11/17/27	EUR	7,600	9,207
Sydbank A/S	1.250%	2/4/22	EUR	10,000	11,817
Sydbank A/S	1.375%	9/18/23	EUR	10,000	11,956
					<b>319,295</b>
<b>ソブリン債(0.5%)</b>					
Kingdom of Denmark	3.000%	11/15/21	DKK	179,410	29,118
Kingdom of Denmark	1.500%	11/15/23	DKK	242,545	40,491
Kingdom of Denmark	7.000%	11/10/24	DKK	74,285	15,267
Kingdom of Denmark	1.750%	11/15/25	DKK	677,300	119,049
Kingdom of Denmark	0.500%	11/15/27	DKK	761,000	128,382
<sup>2</sup> Kingdom of Denmark	0.500%	11/15/29	DKK	480,000	82,054
Kingdom of Denmark	4.500%	11/15/39	DKK	747,830	225,425
<sup>2</sup> Kingdom of Denmark	0.250%	11/15/52	DKK	25,000	4,303
Kommunekredit	0.250%	3/29/23	EUR	1,000	1,188
Kommunekredit	0.250%	5/15/23	EUR	600	713

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Kommunekredit	0.250%	2/16/24	EUR	2,000	2,390
Kommunekredit	0.625%	5/11/26	EUR	4,400	5,433
Kommunekredit	2.900%	11/27/26	AUD	4,178	3,287
Kommunekredit	0.750%	5/18/27	EUR	25,578	32,099
Orsted A/S	1.500%	11/26/29	EUR	24,289	31,817
Orsted A/S	4.875%	1/12/32	GBP	14,162	25,362
Orsted A/S	2.500%	5/16/33	GBP	100	148
Orsted A/S	5.750%	4/9/40	GBP	1,000	2,177
<sup>1</sup> Orsted A/S	6.250%	6/26/13	EUR	1,045	1,374
					<b>750,077</b>
<b>デンマーク合計(取得原価 1,173,868 米ドル)</b>					<b>1,266,375</b>
<b>フィンランド(0.8%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.1%)</b>					
Aktia Bank Oyj	0.250%	3/31/22	EUR	10,300	12,128
Nordea Mortgage Bank plc	0.250%	11/21/23	EUR	5,000	5,971
Nordea Mortgage Bank plc	0.625%	3/17/27	EUR	23,000	28,636
OP Mortgage Bank	0.625%	9/4/22	EUR	22,700	27,032
OP Mortgage Bank	0.250%	3/13/24	EUR	30,000	35,890
OP Mortgage Bank	1.000%	11/28/24	EUR	7,000	8,671
OP Mortgage Bank	0.010%	11/19/26	EUR	10,000	11,975
					<b>130,303</b>
<b>社債(0.2%)</b>					
Aktia Bank Oyj	0.375%	3/5/26	EUR	10,000	12,163
Citycon Treasury BV	2.375%	1/15/27	EUR	10,000	10,738
Elenia Finance Oyj	0.375%	2/6/27	EUR	10,000	11,747
Nordea Bank AB	2.375%	6/2/22	GBP	7,000	9,351
Nordea Bank AB	3.250%	7/5/22	EUR	5,400	6,661
Nordea Bank AB	1.125%	2/12/25	EUR	200	247
Nordea Bank Abp	0.550%	6/23/25	CHF	12,800	14,478
Nordea Bank Abp	0.500%	5/14/27	EUR	10,000	12,023
Nordea Mortgage Bank plc	0.025%	1/24/22	EUR	10,000	11,732
Nordea Mortgage Bank plc	0.625%	10/19/22	EUR	300	358
Nordea Mortgage Bank plc	0.250%	2/28/23	EUR	10,800	12,822
Nordea Mortgage Bank plc	0.250%	3/18/26	EUR	6,400	7,752
OP Corporate Bank plc	0.750%	3/3/22	EUR	1,000	1,181
OP Corporate Bank plc	2.500%	5/20/22	GBP	7,700	10,296
OP Corporate Bank plc	0.375%	8/29/23	EUR	6,000	7,103
OP Corporate Bank plc	0.375%	2/26/24	EUR	6,800	8,076
OP Corporate Bank plc	0.375%	6/19/24	EUR	8,000	9,390
OP Corporate Bank plc	1.000%	5/22/25	EUR	10,000	12,249
OP Corporate Bank plc	0.500%	8/12/25	EUR	3,250	3,881
OP Corporate Bank plc	0.600%	1/18/27	EUR	22,000	26,010
OP Corporate Bank plc	0.625%	11/12/29	EUR	13,000	15,360
<sup>1</sup> OP Corporate Bank plc	1.625%	6/9/30	EUR	20,000	23,773
OP Mortgage Bank	0.050%	2/22/23	EUR	5,000	5,908
OP Mortgage Bank	0.250%	5/11/23	EUR	6,745	8,021
OP Mortgage Bank	0.625%	2/15/29	EUR	10,000	12,615
Sampo Oyj	1.000%	9/18/23	EUR	500	601
<sup>1</sup> Sampo Oyj	3.375%	5/23/49	EUR	8,300	10,679
<sup>1</sup> Sampo Oyj	2.500%	9/3/52	EUR	5,000	5,911
Stora Enso Oyj	2.500%	6/7/27	EUR	4,500	5,770
Stora Enso Oyj	2.500%	3/21/28	EUR	100	128
					<b>277,024</b>
<b>ソブリン債(0.5%)</b>					
<sup>5</sup> Finnvera Oyj	0.625%	11/19/21	EUR	20,000	23,580
<sup>5</sup> Finnvera Oyj	0.500%	4/13/26	EUR	6,500	7,978
Finnvera Oyj	0.375%	4/9/29	EUR	15,000	18,506
Fortum Oyj	2.250%	9/6/22	EUR	9,500	11,548



	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	Fortum Oyj	2.125%	2/27/29	EUR	9,580	12,553
	Municipality Finance plc	5.000%	3/20/24	AUD	4,100	3,321
	Municipality Finance plc	0.625%	11/26/26	EUR	5,000	6,210
	Municipality Finance plc	1.250%	2/23/33	EUR	10,000	13,669
2	Republic of Finland	0.000%	4/15/22	EUR	26,000	30,605
2	Republic of Finland	1.625%	9/15/22	EUR	7,080	8,618
2	Republic of Finland	1.500%	4/15/23	EUR	35,140	43,216
2	Republic of Finland	0.000%	9/15/23	EUR	33,750	40,162
2	Republic of Finland	2.000%	4/15/24	EUR	29,000	37,015
2	Republic of Finland	0.000%	9/15/24	EUR	50,000	59,877
2	Republic of Finland	4.000%	7/4/25	EUR	43,663	62,293
2	Republic of Finland	0.875%	9/15/25	EUR	10,500	13,192
2	Republic of Finland	0.500%	9/15/27	EUR	51,000	64,025
2	Republic of Finland	2.750%	7/4/28	EUR	11,353	16,671
2	Republic of Finland	0.500%	9/15/29	EUR	69,531	88,378
2	Republic of Finland	0.000%	9/15/30	EUR	40,000	48,621
2	Republic of Finland	0.750%	4/15/31	EUR	64,492	84,501
2	Republic of Finland	1.125%	4/15/34	EUR	32,000	44,303
2	Republic of Finland	2.625%	7/4/42	EUR	34,215	63,777
2	Republic of Finland	1.375%	4/15/47	EUR	21,000	33,667
					<b>836,286</b>	
	<b>フィンランド合計(取得原価 1,158,532 米ドル)</b>					<b>1,243,613</b>
	<b>フランス(12.1%)</b>					
	<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.7%)</b>					
	Arkea Home Loans SFH SA	2.375%	7/11/23	EUR	6,000	7,537
	Arkea Home Loans SFH SA	1.500%	6/1/33	EUR	10,000	13,979
	AXA Bank Europe SCF	0.500%	4/18/25	EUR	28,000	34,008
	BNP Paribas Home Loan SFH	3.125%	3/22/22	EUR	7,000	8,564
	BNP Paribas Home Loan SFH	0.875%	11/14/24	EUR	5,000	6,149
	BPCE SFH SA	4.000%	3/23/22	EUR	20,000	24,760
	BPCE SFH SA	2.375%	11/29/23	EUR	5,000	6,345
	BPCE SFH SA	1.750%	6/27/24	EUR	20,000	25,234
	BPCE SFH SA	1.000%	2/24/25	EUR	13,500	16,746
	BPCE SFH SA	0.398%	4/24/25	EUR	20,000	24,217
	Caisse de Refinancement de l'Habitat SA	4.000%	6/17/22	EUR	19,870	24,854
	Caisse de Refinancement de l'Habitat SA	3.300%	9/23/22	EUR	9,500	11,873
	Caisse de Refinancement de l'Habitat SA	4.300%	2/24/23	EUR	7,000	9,071
	Caisse de Refinancement de l'Habitat SA	3.900%	10/20/23	EUR	5,000	6,595
	Caisse de Refinancement de l'Habitat SA	3.600%	3/8/24	EUR	11,600	15,396
	Caisse de Refinancement de l'Habitat SA	2.400%	1/17/25	EUR	1,120	1,464
	Caisse de Refinancement de l'Habitat SA	0.010%	2/7/28	EUR	10,000	11,957
	Caisse de Refinancement de l'Habitat SA	0.010%	10/8/29	EUR	21,000	25,092
	Caisse Francaise de Financement Local	4.250%	1/26/22	EUR	3,000	3,699
	Caisse Francaise de Financement Local	0.625%	1/26/23	EUR	19,000	22,698
	Caisse Francaise de Financement Local	0.200%	4/27/23	EUR	15,600	18,491
	Caisse Francaise de Financement Local	2.375%	1/17/24	EUR	12,000	15,279
	Caisse Francaise de Financement Local	0.375%	5/11/24	EUR	20,000	24,026
	Caisse Francaise de Financement Local	5.375%	7/8/24	EUR	4,000	5,678
	Caisse Francaise de Financement Local	0.375%	6/23/25	EUR	23,100	27,985
	Caisse Francaise de Financement Local	1.125%	9/9/25	EUR	3,400	4,269
	Caisse Francaise de Financement Local	0.750%	9/27/27	EUR	10,000	12,574
	Caisse Francaise de Financement Local	1.000%	4/25/28	EUR	200	257
	Caisse Francaise de Financement Local	3.000%	10/2/28	EUR	9,500	14,035
	Caisse Francaise de Financement Local	1.250%	1/22/35	EUR	500	689
	Caisse Francaise de Financement Local	1.500%	6/28/38	EUR	5,000	7,326
	Cie de Financement Foncier SA	0.625%	11/12/21	EUR	32,000	37,698
	Cie de Financement Foncier SA	4.250%	1/19/22	EUR	1,000	1,232
	Cie de Financement Foncier SA	0.250%	3/16/22	EUR	16,000	18,828
	Cie de Financement Foncier SA	0.200%	9/16/22	EUR	13,600	16,051

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Cie de Financement Foncier SA	2.375%	11/21/22	EUR	5,800	7,157
Cie de Financement Foncier SA	0.625%	2/10/23	EUR	12,000	14,341
Cie de Financement Foncier SA	0.250%	4/11/23	EUR	200	237
Cie de Financement Foncier SA	0.325%	9/12/23	EUR	14,000	16,700
Cie de Financement Foncier SA	2.000%	5/7/24	EUR	14,300	18,135
Cie de Financement Foncier SA	0.500%	9/4/24	EUR	10,000	12,098
Cie de Financement Foncier SA	0.750%	1/21/25	EUR	7,000	8,582
Cie de Financement Foncier SA	4.000%	10/24/25	EUR	25,300	36,078
Cie de Financement Foncier SA	1.000%	2/2/26	EUR	100	125
Cie de Financement Foncier SA	0.225%	9/14/26	EUR	5,600	6,771
Cie de Financement Foncier SA	5.500%	1/26/27	GBP	2,350	3,951
Cie de Financement Foncier SA	3.875%	4/25/55	EUR	4,000	9,808
Credit Agricole Home Loan SFH SA	4.000%	1/17/22	EUR	5,000	6,143
Credit Agricole Home Loan SFH SA	0.050%	8/29/22	EUR	1,000	1,177
Credit Agricole Home Loan SFH SA	0.625%	9/11/23	EUR	3,000	3,610
Credit Agricole Home Loan SFH SA	0.375%	9/30/24	EUR	5,100	6,146
Credit Agricole Home Loan SFH SA	0.500%	4/3/25	EUR	5,000	6,078
Credit Agricole Home Loan SFH SA	4.000%	7/16/25	EUR	2,000	2,825
Credit Agricole Home Loan SFH SA	0.500%	2/19/26	EUR	1,500	1,836
Credit Agricole Home Loan SFH SA	0.750%	5/5/27	EUR	36,000	45,099
Credit Agricole Home Loan SFH SA	0.875%	8/11/28	EUR	15,000	19,140
Credit Agricole Home Loan SFH SA	1.000%	1/16/29	EUR	15,000	19,385
Credit Agricole Home Loan SFH SA	0.050%	12/6/29	EUR	10,000	12,007
Credit Agricole Home Loan SFH SA	1.250%	3/24/31	EUR	18,000	24,161
Credit Agricole Home Loan SFH SA	0.010%	11/3/31	EUR	10,000	11,888
Credit Agricole Home Loan SFH SA	1.375%	2/3/32	EUR	4,500	6,152
Credit Agricole Home Loan SFH SA	0.875%	5/6/34	EUR	15,000	19,715
Credit Agricole Home Loan SFH SA	1.500%	9/28/38	EUR	5,000	7,344
Credit Agricole Public Sector SCF SA	1.875%	6/7/23	EUR	10,200	12,625
Credit Agricole Public Sector SCF SA	0.250%	10/31/26	EUR	2,550	3,086
Credit Agricole Public Sector SCF SA	0.875%	8/2/27	EUR	700	885
Credit Mutuel - CIC Home Loan SFH SA	0.500%	1/21/22	EUR	10,000	11,791
Credit Mutuel - CIC Home Loan SFH SA	0.375%	9/12/22	EUR	4,000	4,737
Credit Mutuel - CIC Home Loan SFH SA	4.125%	1/16/23	EUR	6,100	7,839
Credit Mutuel - CIC Home Loan SFH SA	2.500%	9/11/23	EUR	3,000	3,799
Credit Mutuel - CIC Home Loan SFH SA	4.125%	1/19/24	EUR	6,000	8,040
Credit Mutuel - CIC Home Loan SFH SA	0.250%	4/30/24	EUR	10,000	11,960
Credit Mutuel - CIC Home Loan SFH SA	0.625%	2/10/25	EUR	2,200	2,685
Credit Mutuel - CIC Home Loan SFH SA	0.625%	2/2/26	EUR	5,000	6,158
Credit Mutuel - CIC Home Loan SFH SA	0.875%	4/7/26	EUR	800	999
Credit Mutuel - CIC Home Loan SFH SA	0.750%	9/15/27	EUR	8,600	10,804
Credit Mutuel - CIC Home Loan SFH SA	1.000%	1/30/29	EUR	5,700	7,361
HSBC SFH France SA	0.375%	3/11/22	EUR	5,000	5,891
HSBC SFH France SA	2.000%	10/16/23	EUR	2,500	3,129
La Banque Postale Home Loan SFH SA	0.175%	4/22/22	EUR	5,000	5,883
La Banque Postale Home Loan SFH SA	2.375%	1/15/24	EUR	4,800	6,112
La Banque Postale Home Loan SFH SA	0.625%	6/23/27	EUR	12,500	15,552
La Banque Postale Home Loan SFH SA	0.875%	2/7/28	EUR	9,000	11,439
La Banque Postale Home Loan SFH SA	1.000%	10/4/28	EUR	5,000	6,448
Societe Generale SCF SA	4.250%	2/3/23	EUR	4,600	5,937
Societe Generale SFH SA	4.000%	1/18/22	EUR	2,000	2,457
Societe Generale SFH SA	2.000%	4/29/24	EUR	13,400	16,987
Societe Generale SFH SA	0.750%	1/19/28	EUR	10,000	12,618
					<b>1,016,567</b>
<b>社債 (2.3%)</b>					
Air Liquide Finance SA	0.500%	6/13/22	EUR	1,400	1,648
Air Liquide Finance SA	1.000%	4/2/25	EUR	10,000	12,257
Air Liquide Finance SA	1.250%	6/3/25	EUR	5,600	6,945
Air Liquide Finance SA	1.000%	3/8/27	EUR	100	125

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Air Liquide Finance SA	1.250%	6/13/28	EUR	1,000	1,293
Air Liquide Finance SA	1.375%	4/2/30	EUR	10,000	13,115
Air Liquide SA	2.375%	9/6/23	EUR	2,300	2,882
Airbus Finance BV	2.375%	4/2/24	EUR	9,300	11,616
Airbus Finance BV	0.875%	5/13/26	EUR	5,800	7,005
Airbus Finance BV	2.125%	10/29/29	EUR	700	909
Airbus Finance BV	1.375%	5/13/31	EUR	20,235	24,088
Airbus SE	2.375%	4/7/32	EUR	10,000	12,929
Airbus SE	2.375%	6/9/40	EUR	13,000	15,770
Alstom SA	0.250%	10/14/26	EUR	10,000	11,702
Altearea SCA	2.250%	7/5/24	EUR	10,000	11,944
APRR SA	1.500%	1/15/24	EUR	600	733
APRR SA	1.875%	1/15/25	EUR	2,400	3,028
APRR SA	1.125%	1/9/26	EUR	10,700	13,260
APRR SA	1.250%	1/6/27	EUR	10,800	13,619
APRR SA	1.250%	1/18/28	EUR	1,200	1,523
APRR SA	1.500%	1/25/30	EUR	600	787
APRR SA	1.875%	1/6/31	EUR	200	271
APRR SA	1.625%	1/13/32	EUR	9,400	12,535
APRR SA	1.500%	1/17/33	EUR	300	400
Arkea Home Loans SFH SA	0.375%	3/4/24	EUR	1,000	1,199
Arkea Home Loans SFH SA	0.750%	10/5/27	EUR	100	126
Arkema SA	1.500%	1/20/25	EUR	400	497
Arkema SA	1.500%	4/20/27	EUR	17,600	22,246
Atos SE	1.750%	5/7/25	EUR	8,600	10,766
Auchan Holding SADIR	0.625%	2/7/22	EUR	100	117
Auchan Holding SADIR	2.375%	12/12/22	EUR	2,000	2,447
Auchan Holding SADIR	2.375%	4/25/25	EUR	8,200	10,211
Autoroutes du Sud de la France SA	5.625%	7/4/22	EUR	100	128
Autoroutes du Sud de la France SA	2.875%	1/18/23	EUR	3,400	4,231
Autoroutes du Sud de la France SA	2.950%	1/17/24	EUR	5,200	6,621
Autoroutes du Sud de la France SA	1.125%	4/20/26	EUR	1,400	1,747
Autoroutes du Sud de la France SA	1.000%	5/13/26	EUR	10,700	13,250
Autoroutes du Sud de la France SA	1.250%	1/18/27	EUR	400	505
Autoroutes du Sud de la France SA	1.375%	2/21/31	EUR	8,000	10,425
AXA Bank Europe SCF	0.125%	3/14/22	EUR	1,000	1,175
AXA Bank Europe SCF	0.375%	3/23/23	EUR	6,000	7,135
AXA Bank Europe SCF	1.375%	4/18/33	EUR	15,600	21,559
AXA Home Loan SFH SA	0.010%	10/16/29	EUR	10,000	11,935
AXA SA	1.125%	5/15/28	EUR	4,500	5,754
1 AXA SA	5.125%	7/4/43	EUR	2,240	2,912
1 AXA SA	3.375%	7/6/47	EUR	23,950	31,479
1 AXA SA	3.250%	5/28/49	EUR	9,900	12,906
1 AXA SA	6.686%	7/29/49	GBP	1,800	2,803
1 AXA SA	3.941%	11/29/49	EUR	1,930	2,445
1 AXA SA	5.453%	12/31/49	GBP	6,150	8,967
1 AXA SA	5.625%	1/16/54	GBP	8,770	14,026
Banque Federative du Credit Mutuel SA	0.375%	1/13/22	EUR	2,000	2,348
Banque Federative du Credit Mutuel SA	3.250%	8/23/22	EUR	6,300	7,810
Banque Federative du Credit Mutuel SA	0.500%	11/16/22	EUR	17,000	20,105
Banque Federative du Credit Mutuel SA	0.750%	6/15/23	EUR	67,900	81,096
Banque Federative du Credit Mutuel SA	0.443%	10/12/23	JPY	1,400,000	13,364
Banque Federative du Credit Mutuel SA	3.000%	11/28/23	EUR	8,200	10,486
Banque Federative du Credit Mutuel SA	2.250%	12/18/23	GBP	6,500	8,868
Banque Federative du Credit Mutuel SA	2.625%	3/18/24	EUR	10,000	12,734
Banque Federative du Credit Mutuel SA	3.000%	5/21/24	EUR	18,824	23,934
Banque Federative du Credit Mutuel SA	0.250%	10/10/24	JPY	1,800,000	17,024
Banque Federative du Credit Mutuel SA	0.384%	10/11/24	JPY	200,000	1,902
Banque Federative du Credit Mutuel SA	1.750%	12/19/24	GBP	5,100	6,921

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	Banque Federative du Credit Mutuel SA	1.250%	1/14/25	EUR	44,800	55,089
	Banque Federative du Credit Mutuel SA	0.750%	7/17/25	EUR	5,200	6,289
	Banque Federative du Credit Mutuel SA	3.000%	9/11/25	EUR	5,000	6,499
	Banque Federative du Credit Mutuel SA	1.625%	1/19/26	EUR	500	633
	Banque Federative du Credit Mutuel SA	2.375%	3/24/26	EUR	21,200	26,768
	Banque Federative du Credit Mutuel SA	0.750%	6/8/26	EUR	16,800	20,390
	Banque Federative du Credit Mutuel SA	1.500%	10/7/26	GBP	100	135
	Banque Federative du Credit Mutuel SA	1.875%	11/4/26	EUR	5,600	6,917
	Banque Federative du Credit Mutuel SA	2.625%	3/31/27	EUR	1,100	1,421
	Banque Federative du Credit Mutuel SA	1.625%	11/15/27	EUR	4,800	5,862
	Banque Federative du Credit Mutuel SA	2.500%	5/25/28	EUR	5,000	6,487
	Banque Federative du Credit Mutuel SA	0.750%	1/17/30	EUR	2,200	2,587
	Banque Federative du Credit Mutuel SA	1.250%	6/3/30	EUR	6,000	7,344
1	BNP Paribas Cardif SA	4.032%	11/29/49	EUR	1,200	1,535
	BNP Paribas SA	4.125%	1/14/22	EUR	200	245
	BNP Paribas SA	0.500%	6/1/22	EUR	5,000	5,900
	BNP Paribas SA	1.125%	8/16/22	GBP	4,000	5,247
	BNP Paribas SA	2.875%	10/24/22	EUR	5,000	6,183
	BNP Paribas SA	1.125%	1/15/23	EUR	1,100	1,319
	BNP Paribas SA	4.500%	3/21/23	EUR	160	207
	BNP Paribas SA	2.875%	9/26/23	EUR	5,550	7,038
	BNP Paribas SA	1.125%	10/10/23	EUR	11,800	14,163
	BNP Paribas SA	1.125%	11/22/23	EUR	500	601
	BNP Paribas SA	2.375%	5/20/24	EUR	8,500	10,799
	BNP Paribas SA	1.000%	6/27/24	EUR	5,000	5,995
	BNP Paribas SA	2.375%	2/17/25	EUR	5,000	6,217
	BNP Paribas SA	1.250%	3/19/25	EUR	10,000	12,143
1	BNP Paribas SA	0.500%	7/15/25	EUR	4,000	4,685
	BNP Paribas SA	1.500%	11/17/25	EUR	20,500	25,275
	BNP Paribas SA	3.375%	1/23/26	GBP	1,700	2,429
	BNP Paribas SA	1.125%	6/11/26	EUR	37,000	44,850
	BNP Paribas SA	0.125%	9/4/26	EUR	1,800	2,055
	BNP Paribas SA	2.875%	10/1/26	EUR	4,800	6,233
	BNP Paribas SA	2.125%	1/23/27	EUR	20,000	25,299
1	BNP Paribas SA	2.625%	10/14/27	EUR	4,100	4,938
	BNP Paribas SA	1.875%	12/14/27	GBP	6,000	7,968
1	BNP Paribas SA	2.375%	11/20/30	EUR	10,000	12,388
	Bouygues SA	4.500%	2/9/22	EUR	18,500	22,853
	Bouygues SA	3.625%	1/16/23	EUR	2,500	3,161
	Bouygues SA	5.500%	10/6/26	GBP	6,100	9,936
	Bouygues SA	1.375%	6/7/27	EUR	3,700	4,725
	Bouygues SA	1.125%	7/24/28	EUR	5,000	6,272
	BPCE SA	0.640%	1/27/22	JPY	1,700,000	16,331
	BPCE SA	1.125%	1/18/23	EUR	3,800	4,532
	BPCE SA	4.250%	2/6/23	EUR	100	128
	BPCE SA	0.375%	10/5/23	EUR	14,100	16,689
	BPCE SA	2.875%	1/16/24	EUR	13,500	17,202
	BPCE SA	0.875%	1/31/24	EUR	14,200	16,918
	BPCE SA	1.000%	7/15/24	EUR	8,500	10,313
	BPCE SA	3.000%	7/19/24	EUR	8,600	11,169
	BPCE SA	0.625%	9/26/24	EUR	24,500	28,955
	BPCE SA	1.000%	4/1/25	EUR	15,000	18,027
	BPCE SA	0.250%	1/15/26	EUR	10,700	12,602
	BPCE SA	1.375%	12/23/26	GBP	2,900	3,844
1	BPCE SA	2.750%	11/30/27	EUR	5,100	6,212
	BPCE SA	4.500%	4/26/28	AUD	1,300	1,042
	BPCE SA	1.000%	10/5/28	EUR	10,000	12,480
	BPCE SA	5.250%	4/16/29	GBP	3,000	4,872
	BPCE SA	0.625%	1/15/30	EUR	14,000	16,843

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
BPCE SFH SA	0.375%	2/10/23	EUR	5,100	6,064
BPCE SFH SA	0.375%	2/21/24	EUR	12,700	15,229
BPCE SFH SA	0.750%	9/2/25	EUR	10,000	12,336
BPCE SFH SA	0.625%	9/22/27	EUR	5,000	6,238
BPCE SFH SA	0.010%	11/10/27	EUR	10,000	11,958
BPCE SFH SA	0.875%	4/13/28	EUR	12,100	15,399
BPCE SFH SA	1.000%	6/8/29	EUR	4,600	5,966
Caisse Francaise de Financement Local	0.500%	4/13/22	EUR	5,000	5,910
Caisse Francaise de Financement Local	0.500%	1/19/26	EUR	1,500	1,835
Caisse Francaise de Financement Local	0.625%	4/13/26	EUR	6,000	7,399
Caisse Francaise de Financement Local	0.750%	1/11/27	EUR	4,000	4,997
Caisse Francaise de Financement Local	0.010%	6/24/30	EUR	50,000	59,635
Caisse Francaise de Financement Local	1.500%	1/13/31	EUR	10,000	13,709
Caisse Francaise de Financement Local	1.250%	5/11/32	EUR	19,000	25,754
Caisse Francaise de Reassurance Mutuelle Agricole Groupama	1.450%	1/16/34	EUR	5,000	6,999
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	6.000%	1/23/27	EUR	9,300	13,150
Caisse Nationale de Reassurance Mutuelle Agricole Groupama	3.375%	9/24/28	EUR	8,300	10,440
Capgemini SE	0.500%	11/9/21	EUR	200	234
Capgemini SE	2.500%	7/1/23	EUR	6,000	7,436
Capgemini SE	1.000%	10/18/24	EUR	300	363
Capgemini SE	1.750%	4/18/28	EUR	9,300	11,958
Capgemini SE	2.375%	4/15/32	EUR	26,000	35,443
Carmila SA	2.375%	9/16/24	EUR	4,100	4,939
Carmila SA	2.125%	3/7/28	EUR	1,500	1,746
Carrefour SA	0.875%	6/12/23	EUR	200	238
Carrefour SA	0.750%	4/26/24	EUR	9,100	10,875
Carrefour SA	1.250%	6/3/25	EUR	16,103	19,832
Carrefour SA	1.750%	5/4/26	EUR	1,000	1,269
Carrefour SA	2.625%	12/15/27	EUR	10,000	13,434
Cie de Financement Foncier SA	0.375%	12/11/24	EUR	1,500	1,810
Cie de Financement Foncier SA	0.750%	5/29/26	EUR	2,100	2,610
Cie de Financement Foncier SA	0.375%	4/9/27	EUR	5,000	6,115
Cie de Financement Foncier SA	0.010%	11/10/27	EUR	10,000	11,966
Cie de Financement Foncier SA	0.750%	1/11/28	EUR	11,000	13,843
Cie de Financement Foncier SA	0.875%	9/11/28	EUR	18,600	23,754
Cie de Saint-Gobain	1.750%	4/3/23	EUR	10,000	12,181
Cie de Saint-Gobain	1.000%	3/17/25	EUR	900	1,102
Cie de Saint-Gobain	1.875%	9/21/28	EUR	100	130
Cie de Saint-Gobain	1.875%	3/15/31	EUR	11,500	15,259
Cie Financiere et Industrielle des Autoroutes SA	0.375%	2/7/25	EUR	7,700	9,203
Cie Generale des Etablissements Michelin SCA	2.500%	9/3/38	EUR	5,100	7,979
<sup>1</sup> CNP Assurances	4.500%	6/10/47	EUR	7,600	10,318
Compagnie De St. Gobain SA	3.625%	3/28/22	EUR	4,900	6,008
Covivio	1.875%	5/20/26	EUR	300	370
Covivio	2.375%	2/20/28	EUR	200	253
<sup>1</sup> Credit Agricole Assurances SA	4.750%	9/27/48	EUR	2,600	3,600
<sup>1</sup> Credit Agricole Assurances SA	4.250%	12/31/49	EUR	2,600	3,257
Credit Agricole Public Sector SCF SA	0.500%	10/10/25	EUR	21,600	26,360
Credit Agricole Public Sector SCF SA	0.010%	9/13/28	EUR	10,000	11,934
Credit Agricole Public Sector SCF SA	0.625%	3/29/29	EUR	14,000	17,546
Credit Agricole SA	0.875%	1/19/22	EUR	12,300	14,549
Credit Agricole SA	0.443%	6/9/22	JPY	500,000	4,768
Credit Agricole SA	0.750%	12/1/22	EUR	5,000	5,959
Credit Agricole SA	3.125%	7/17/23	EUR	700	892
Credit Agricole SA	7.375%	12/18/23	GBP	800	1,229

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	Credit Agricole SA	2.375%	5/20/24	EUR	14,000	17,782
	Credit Agricole SA	1.000%	9/16/24	EUR	2,000	2,436
	Credit Agricole SA	3.125%	2/5/26	EUR	4,100	5,584
1	Credit Agricole SA	1.000%	4/22/26	EUR	6,000	7,183
	Credit Agricole SA	1.875%	12/20/26	EUR	10,100	12,790
	Credit Agricole SA	2.625%	3/17/27	EUR	20,100	25,793
	Credit Agricole SA	1.375%	5/3/27	EUR	1,200	1,519
	Credit Agricole SA	1.750%	3/5/29	EUR	12,000	15,344
	Credit Agricole SA	2.000%	3/25/29	EUR	4,600	5,729
	Credit Agricole SA	1.000%	7/3/29	EUR	27,000	33,882
1	Credit Agricole SA	1.625%	6/5/30	EUR	10,600	12,697
	Credit Agricole SA	0.875%	1/14/32	EUR	7,000	8,283
	Credit Mutuel - CIC Home Loan SFH SA	1.750%	6/19/24	EUR	10,000	12,607
	Credit Mutuel Arkea SA	1.000%	1/26/23	EUR	8,500	10,146
	Credit Mutuel Arkea SA	1.250%	5/31/24	EUR	21,600	25,996
	Credit Mutuel Arkea SA	1.375%	1/17/25	EUR	100	123
	Credit Mutuel Arkea SA	0.875%	5/7/27	EUR	2,000	2,431
	Credit Mutuel Arkea SA	0.375%	10/3/28	EUR	10,200	11,984
	Credit Mutuel Arkea SA	3.500%	2/9/29	EUR	19,700	26,779
	Credit Mutuel Arkea SA	1.125%	5/23/29	EUR	2,300	2,864
1	Credit Mutuel Arkea SA	1.875%	10/25/29	EUR	100	118
	Danone SA	2.250%	11/15/21	EUR	2,000	2,376
	Danone SA	0.424%	11/3/22	EUR	6,300	7,435
	Danone SA	2.600%	6/28/23	EUR	5,700	7,166
	Danone SA	1.250%	5/30/24	EUR	400	491
	Danone SA	0.709%	11/3/24	EUR	7,400	8,961
	Danone SA	1.125%	1/14/25	EUR	10,000	12,313
	Danone SA	0.571%	3/17/27	EUR	10,000	12,147
	Dassault Systemes SE	0.125%	9/16/26	EUR	5,000	5,905
	Dassault Systemes SE	0.375%	9/16/29	EUR	10,000	12,029
	Edenred	1.375%	3/10/25	EUR	600	735
	Engie Alliance GIE	5.750%	6/24/23	EUR	5,988	8,070
	Engie SA	0.500%	3/13/22	EUR	15,200	17,855
	Engie SA	2.625%	7/20/22	EUR	800	977
	Engie SA	3.000%	2/1/23	EUR	4,000	5,005
	Engie SA	0.875%	3/27/24	EUR	2,100	2,533
	Engie SA	0.875%	9/19/25	EUR	13,500	16,452
	Engie SA	2.375%	5/19/26	EUR	200	265
	Engie SA	0.375%	6/11/27	EUR	14,900	17,785
	Engie SA	1.750%	3/27/28	EUR	7,500	9,793
	Engie SA	1.375%	6/22/28	EUR	1,700	2,169
	Engie SA	7.000%	10/30/28	GBP	3,950	7,460
	Engie SA	2.125%	3/30/32	EUR	4,500	6,268
	Engie SA	2.000%	9/28/37	EUR	2,700	3,795
	Engie SA	1.375%	6/21/39	EUR	11,000	14,353
	Engie SA	1.250%	10/24/41	EUR	8,900	11,230
1	Engie SA	3.875%	6/2/49	EUR	3,700	4,656
1	Engie SA	1.375%	12/31/49	EUR	6,300	7,303
	Engie SA	5.000%	10/1/60	GBP	5,050	12,182
	Engie SA	5.950%	3/16/11	EUR	3,172	7,842
	EssilorLuxottica SA	0.000%	5/27/23	EUR	200	234
	EssilorLuxottica SA	0.125%	5/27/25	EUR	10,000	11,800
	EssilorLuxottica SA	0.500%	6/5/28	EUR	20,000	24,025
	Eutelsat SA	2.000%	10/2/25	EUR	9,500	11,748
	Eutelsat SA	2.250%	7/13/27	EUR	1,000	1,239
	Gecina SA	1.500%	1/20/25	EUR	9,200	11,417
	Gecina SA	1.375%	6/30/27	EUR	100	127
	Gecina SA	1.375%	1/26/28	EUR	1,100	1,390
	Gecina SA	1.000%	1/30/29	EUR	2,300	2,847

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Gecina SA	1.625%	5/29/34	EUR	600	774
GELF Bond Issuer I SA	1.125%	7/18/29	EUR	4,200	4,959
Holding d'Infrastructures de Transport SAS	2.250%	3/24/25	EUR	4,300	5,314
Holding d'Infrastructures de Transport SAS	1.625%	11/27/27	EUR	2,400	2,885
HSBC France SA	0.250%	5/17/24	EUR	3,000	3,524
HSBC France SA	0.100%	9/3/27	EUR	10,100	11,711
ICADE	1.875%	9/14/22	EUR	100	120
ICADE	1.125%	11/17/25	EUR	10,700	12,981
Imerys SA	0.875%	3/31/22	EUR	600	700
Imerys SA	2.000%	12/10/24	EUR	600	724
Imerys SA	1.500%	1/15/27	EUR	1,100	1,286
Indigo Group SAS	1.625%	4/19/28	EUR	500	581
JCDecaux SA	1.000%	6/1/23	EUR	10,000	11,875
JCDecaux SA	2.625%	4/24/28	EUR	5,000	6,283
Kering SA	1.250%	5/10/26	EUR	9,300	11,619
Klepierre SA	1.000%	4/17/23	EUR	2,100	2,507
Klepierre SA	1.875%	2/19/26	EUR	7,600	9,640
Klepierre SA	1.375%	2/16/27	EUR	1,200	1,470
Klepierre SA	0.625%	7/1/30	EUR	6,000	6,853
Klepierre SA	1.250%	9/29/31	EUR	200	240
<sup>1</sup> La Mondiale SAM	5.050%	12/31/49	EUR	6,800	8,757
Legrand SA	3.375%	4/19/22	EUR	300	366
Legrand SA	0.750%	7/6/24	EUR	200	241
Legrand SA	1.000%	3/6/26	EUR	100	122
Legrand SA	1.875%	12/16/27	EUR	100	130
Legrand SA	1.875%	7/6/32	EUR	1,300	1,769
Luxottica Group SPA	2.625%	2/10/24	EUR	9,200	11,698
LVMH Moet Hennessy Louis Vuitton SE	0.375%	5/26/22	EUR	750	881
LVMH Moet Hennessy Louis Vuitton SE	1.000%	6/14/22	GBP	9,000	11,746
LVMH Moet Hennessy Louis Vuitton SE	0.750%	5/26/24	EUR	10,077	12,122
LVMH Moet Hennessy Louis Vuitton SE	0.125%	2/11/28	EUR	10,000	11,769
Mercialys SA	1.787%	3/31/23	EUR	5,100	5,938
Michelin Luxembourg SCS	1.125%	5/28/22	EUR	200	237
Michelin Luxembourg SCS	1.750%	5/28/27	EUR	100	131
MMS USA Financing Inc.	0.625%	6/13/25	EUR	14,700	17,354
MMS USA Investments Inc.	1.250%	6/13/28	EUR	200	241
MMS USA Investments Inc.	1.750%	6/13/31	EUR	6,100	7,581
Orange SA	0.500%	1/15/22	EUR	500	587
Orange SA	3.375%	9/16/22	EUR	1,800	2,238
Orange SA	2.500%	3/1/23	EUR	200	248
Orange SA	0.750%	9/11/23	EUR	1,800	2,150
Orange SA	3.125%	1/9/24	EUR	300	386
Orange SA	1.125%	7/15/24	EUR	9,500	11,560
Orange SA	1.000%	5/12/25	EUR	10,100	12,338
Orange SA	1.000%	9/12/25	EUR	13,600	16,668
Orange SA	5.250%	12/5/25	GBP	3,900	6,180
Orange SA	0.000%	9/4/26	EUR	7,000	8,174
Orange SA	0.875%	2/3/27	EUR	1,500	1,843
Orange SA	1.250%	7/7/27	EUR	8,000	10,051
Orange SA	1.375%	3/20/28	EUR	36,200	46,178
Orange SA	8.125%	11/20/28	GBP	6,500	12,823
Orange SA	2.000%	1/15/29	EUR	200	268
Orange SA	1.375%	1/16/30	EUR	2,400	3,109
Orange SA	1.875%	9/12/30	EUR	7,500	10,113
Orange SA	3.250%	1/15/32	GBP	10,200	15,416
Orange SA	1.625%	4/7/32	EUR	10,000	13,160
Orange SA	0.500%	9/4/32	EUR	19,300	22,681
Orange SA	8.125%	1/28/33	EUR	600	1,312
Orange SA	5.625%	1/23/34	GBP	400	757

		クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
	Orange SA	1.375%	9/4/49	EUR	10,400	12,880
1	Orange SA	5.250%	12/31/49	EUR	12,050	15,717
1	Orange SA	5.750%	12/31/49	GBP	7,000	9,872
1	Orange SA	5.875%	12/31/49	GBP	7,600	10,346
	Orange SA	5.000%	10/1/66	EUR	7,500	10,306
	Pernod Ricard SA	0.000%	10/24/23	EUR	200	234
	Pernod Ricard SA	1.125%	4/7/25	EUR	700	858
	Pernod Ricard SA	1.500%	5/18/26	EUR	3,000	3,776
	Pernod Ricard SA	1.750%	4/8/30	EUR	200	263
	Pernod Ricard SA	0.875%	10/24/31	EUR	13,000	15,886
	Peugeot SA	2.000%	3/20/25	EUR	3,700	4,502
	PSA Tresorerie GIE	6.000%	9/19/33	EUR	3,950	6,669
	Publicis Groupe SA	1.125%	12/16/21	EUR	10,000	11,786
	Publicis Groupe SA	0.500%	11/3/23	EUR	400	474
	RCI Banque SA	0.625%	11/10/21	EUR	1,967	2,299
	RCI Banque SA	0.750%	1/12/22	EUR	900	1,052
	RCI Banque SA	0.750%	9/26/22	EUR	10,300	12,049
	RCI Banque SA	1.875%	11/8/22	GBP	1,800	2,337
	RCI Banque SA	1.000%	5/17/23	EUR	6,400	7,481
	RCI Banque SA	1.375%	3/8/24	EUR	11,000	12,949
	RCI Banque SA	1.625%	4/11/25	EUR	9,400	11,173
	RCI Banque SA	1.750%	4/10/26	EUR	2,275	2,729
	RCI Banque SA	1.625%	5/26/26	EUR	1,300	1,550
	Sanef SA	0.950%	10/19/28	EUR	1,800	2,052
	Sanofi	0.000%	9/13/22	EUR	6,000	7,027
	Sanofi	0.500%	3/21/23	EUR	14,500	17,208
	Sanofi	2.500%	11/14/23	EUR	5,000	6,291
	Sanofi	1.000%	4/1/25	EUR	15,000	18,425
	Sanofi	1.750%	9/10/26	EUR	7,000	9,089
	Sanofi	0.500%	1/13/27	EUR	500	608
	Sanofi	1.125%	4/5/28	EUR	10,400	13,288
	Sanofi	0.875%	3/21/29	EUR	10,000	12,587
	Sanofi	1.500%	4/1/30	EUR	15,000	19,955
	Sanofi	1.875%	3/21/38	EUR	7,200	10,655
	Schneider Electric SE	1.500%	9/8/23	EUR	400	487
	Schneider Electric SE	0.250%	9/9/24	EUR	1,000	1,187
	Schneider Electric SE	0.875%	3/11/25	EUR	3,200	3,906
	Schneider Electric SE	1.500%	1/15/28	EUR	11,000	14,227
	Schneider Electric SE	0.250%	3/11/29	EUR	15,000	17,747
1	SCOR SE	3.000%	6/8/46	EUR	2,000	2,570
1	SCOR SE	3.625%	5/27/48	EUR	2,500	3,389
	SCOR SE	1.375%	9/17/51	EUR	4,500	5,146
	Societe Generale SA	0.250%	1/18/22	EUR	19,000	22,281
	Societe Generale SA	1.000%	4/1/22	EUR	10,000	11,808
	Societe Generale SA	0.448%	5/26/22	JPY	900,000	8,572
	Societe Generale SA	0.000%	5/27/22	EUR	2,000	2,339
	Societe Generale SA	4.250%	7/13/22	EUR	2,500	3,128
	Societe Generale SA	0.750%	5/26/23	EUR	5,000	5,960
	Societe Generale SA	4.000%	6/7/23	EUR	4,400	5,571
	Societe Generale SA	1.250%	2/15/24	EUR	30,000	35,909
	Societe Generale SA	2.625%	2/27/25	EUR	100	125
	Societe Generale SA	0.875%	7/1/26	EUR	11,000	12,965
	Societe Generale SA	0.750%	1/25/27	EUR	6,000	6,988
	Societe Generale SA	0.847%	5/26/27	JPY	2,000,000	18,794
	Societe Generale SA	2.125%	9/27/28	EUR	11,000	14,051
	Societe Generale SA	1.250%	6/12/30	EUR	8,200	9,681
	Societe Generale SFH SA	0.500%	1/20/23	EUR	1,700	2,025
	Societe Generale SFH SA	0.250%	9/11/23	EUR	1,100	1,310
	Societe Generale SFH SA	0.500%	1/30/25	EUR	9,000	10,931



	クーポン	満期日	通貨	額面 (千)	市場価格* (千円)	
	Societe Generale SFH SA	0.500%	1/28/26	EUR	11,200	13,713
	Societe Generale SFH SA	0.010%	2/11/30	EUR	3,700	4,429
	Sodexo SA	2.500%	6/24/26	EUR	600	795
	Sodexo SA	1.750%	6/26/28	GBP	8,000	10,537
1	Sogecap SA	4.125%	12/31/49	EUR	100	125
	Suez	4.125%	6/24/22	EUR	400	500
	Suez	2.750%	10/9/23	EUR	3,000	3,784
	Suez	5.500%	7/22/24	EUR	4,750	6,687
	Suez	1.000%	4/3/25	EUR	10,200	12,364
	Suez	1.750%	9/10/25	EUR	500	629
	Suez	1.250%	4/2/27	EUR	20,000	24,836
	Suez	1.500%	4/3/29	EUR	9,700	12,390
	Suez	1.625%	9/17/30	EUR	600	780
	Suez	5.375%	12/2/30	GBP	1,100	1,951
	TDF Infrastructure SAS	2.875%	10/19/22	EUR	21,200	25,544
	TDF Infrastructure SAS	2.500%	4/7/26	EUR	800	984
	Terega SA	4.339%	7/7/21	EUR	2,000	2,398
	Terega SA	2.200%	8/5/25	EUR	100	127
	Terega SA	0.875%	9/17/30	EUR	5,000	5,913
	Total Capital Canada Ltd.	1.125%	3/18/22	EUR	13,000	15,438
	Total Capital Canada Ltd.	2.125%	9/18/29	EUR	10,400	14,267
	Total Capital International SA	2.125%	11/19/21	EUR	3,900	4,657
	Total Capital International SA	4.250%	11/26/21	AUD	3,898	2,840
	Total Capital International SA	2.250%	6/9/22	GBP	2,782	3,713
	Total Capital International SA	2.125%	3/15/23	EUR	4,000	4,923
	Total Capital International SA	0.625%	10/4/24	EUR	11,800	14,238
	Total Capital International SA	1.375%	3/19/25	EUR	13,600	16,966
	Total Capital International SA	1.750%	7/7/25	GBP	9,263	12,633
	Total Capital International SA	2.875%	11/19/25	EUR	7,900	10,628
	Total Capital International SA	2.500%	3/25/26	EUR	4,400	5,878
	Total Capital International SA	1.491%	4/8/27	EUR	10,000	12,728
	Total Capital International SA	0.696%	5/31/28	EUR	22,400	27,351
	Total Capital International SA	1.491%	9/4/30	EUR	1,000	1,314
	Total Capital International SA	1.994%	4/8/32	EUR	10,400	14,240
	Total Capital International SA	1.618%	5/18/40	EUR	10,000	13,058
1	Total SA	2.625%	12/29/49	EUR	18,750	22,439
1	Total SA	1.750%	12/31/49	EUR	8,100	9,399
1	Total SA	2.708%	12/31/49	EUR	13,600	16,297
1	Total SA	3.369%	12/31/49	EUR	7,200	9,035
1	Total SA	3.875%	12/31/49	EUR	8,500	10,292
	UMG Groupe VYV	1.625%	7/2/29	EUR	4,000	4,823
	Unibail-Rodamco SE	2.500%	2/26/24	EUR	1,890	2,359
	Unibail-Rodamco SE	1.000%	3/14/25	EUR	10,000	11,988
	Unibail-Rodamco SE	1.125%	9/15/25	EUR	11,400	13,588
	Unibail-Rodamco SE	1.375%	3/9/26	EUR	584	708
	Unibail-Rodamco SE	2.500%	6/4/26	EUR	500	638
	Unibail-Rodamco SE	1.000%	2/27/27	EUR	3,500	4,135
	Unibail-Rodamco SE	1.500%	5/29/29	EUR	300	361
	Unibail-Rodamco SE	1.375%	4/15/30	EUR	7,500	8,906
	Unibail-Rodamco SE	1.875%	1/15/31	EUR	15,000	18,307
	Unibail-Rodamco SE	2.000%	4/28/36	EUR	1,300	1,586
	Unibail-Rodamco SE	2.250%	5/14/38	EUR	1,000	1,258
1	Unibail-Rodamco SE	2.125%	12/31/49	EUR	8,000	8,087
1	Unibail-Rodamco SE	2.875%	12/31/49	EUR	1,000	965
	Unibail-Rodamco-Westfield SE	0.875%	3/29/32	EUR	2,500	2,722
	Unibail-Rodamco-Westfield SE	1.750%	7/1/49	EUR	7,300	8,103
	Veolia Environnement SA	0.672%	3/30/22	EUR	400	471
	Veolia Environnement SA	5.125%	5/24/22	EUR	100	126
	Veolia Environnement SA	0.892%	1/14/24	EUR	12,800	15,335

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円)
Veolia Environnement SA	1.590%	1/10/28	EUR	6,100	7,805
Veolia Environnement SA	0.927%	1/4/29	EUR	5,000	6,119
Veolia Environnement SA	6.125%	11/25/33	EUR	4,380	8,590
Vinci SA	1.000%	9/26/25	EUR	5,000	6,174
Vinci SA	2.250%	3/15/27	GBP	1,000	1,398
Vinci SA	1.625%	1/18/29	EUR	3,500	4,595
Vinci SA	1.750%	9/26/30	EUR	6,800	9,162
Vinci SA	2.750%	9/15/34	GBP	1,000	1,489
Vivendi SA	1.875%	5/26/26	EUR	400	512
Vivendi SA	1.125%	12/11/28	EUR	10,000	12,417
					<b>3,690,441</b>
<b>ソブリン債(9.1%)</b>					
Aeroports de Paris	1.500%	7/24/23	EUR	5,000	6,062
Aeroports de Paris	3.125%	6/11/24	EUR	2,000	2,588
Aeroports de Paris	1.500%	4/7/25	EUR	4,000	4,940
Aeroports de Paris	2.125%	10/2/26	EUR	15,000	19,249
Aeroports de Paris	2.750%	6/5/28	EUR	1,000	1,359
Aeroports de Paris	1.125%	6/18/34	EUR	3,000	3,439
Aeroports de Paris	2.125%	10/11/38	EUR	7,400	9,519
Agence Francaise de Developpement EPIC	0.125%	4/30/22	EUR	28,000	32,926
Agence Francaise de Developpement EPIC	0.125%	11/15/23	EUR	8,000	9,491
Agence Francaise de Developpement EPIC	0.375%	4/30/24	EUR	42,400	50,835
Agence Francaise de Developpement EPIC	1.375%	9/17/24	EUR	20,500	25,568
Agence Francaise de Developpement EPIC	2.250%	5/27/25	EUR	10,000	13,089
Agence Francaise de Developpement EPIC	0.500%	10/31/25	EUR	10,000	12,172
Agence Francaise de Developpement EPIC	0.250%	7/21/26	EUR	12,100	14,610
Agence Francaise de Developpement EPIC	3.750%	2/15/27	EUR	3,600	5,289
Agence Francaise de Developpement EPIC	1.000%	1/31/28	EUR	5,000	6,369
Agence Francaise de Developpement EPIC	0.250%	6/29/29	EUR	38,400	46,431
Agence Francaise de Developpement EPIC	0.500%	5/25/30	EUR	28,600	35,361
Agence Francaise de Developpement EPIC	1.375%	7/5/32	EUR	15,000	20,244
Agence Francaise de Developpement EPIC	0.500%	5/31/35	EUR	10,000	12,289
Agence France Locale	0.500%	6/20/24	EUR	9,800	11,802
Agence France Locale	0.125%	6/20/26	EUR	17,000	20,306
Agence France Locale	1.125%	6/20/28	EUR	9,000	11,564
Bpifrance Financement SA	0.100%	2/19/21	EUR	4,900	5,716
Bpifrance Financement SA	0.250%	2/14/23	EUR	20,000	23,666
Bpifrance Financement SA	0.125%	11/25/23	EUR	2,600	3,086
Bpifrance Financement SA	2.500%	5/25/24	EUR	10,000	12,883
Bpifrance Financement SA	0.750%	11/25/24	EUR	16,100	19,648
Bpifrance Financement SA	0.125%	3/25/25	EUR	32,200	38,405
Bpifrance Financement SA	0.500%	5/25/25	EUR	5,500	6,672
Bpifrance Financement SA	2.750%	10/25/25	EUR	28,000	37,793
Bpifrance Financement SA	0.050%	9/26/29	EUR	10,000	11,874
Bpifrance Financement SA	1.875%	5/25/30	EUR	10,000	13,899
<sup>6</sup> Caisse Centrale du Credit Immobilier de France SA	0.050%	3/25/25	EUR	10,000	11,875
Caisse d'Amortissement de la Dette Sociale	2.500%	10/25/22	EUR	3,000	3,706
Caisse d'Amortissement de la Dette Sociale	0.125%	11/25/22	EUR	110,000	129,901
Caisse d'Amortissement de la Dette Sociale	4.125%	4/25/23	EUR	5,000	6,505
Caisse d'Amortissement de la Dette Sociale	0.500%	5/25/23	EUR	89,000	106,458
Caisse d'Amortissement de la Dette Sociale	1.375%	11/25/24	EUR	70,000	87,957
Caisse d'Amortissement de la Dette Sociale	4.000%	12/15/25	EUR	10,000	14,367
Coentreprise de Transport d'Electricite SA	2.125%	7/29/32	EUR	16,400	22,384
<sup>7</sup> Dexia Credit Local SA	2.000%	1/22/21	EUR	8,000	9,369
<sup>7</sup> Dexia Credit Local SA	0.625%	1/21/22	EUR	16,500	19,494
Dexia Credit Local SA	1.125%	6/15/22	GBP	2,300	3,022
Dexia Credit Local SA	1.375%	12/7/22	GBP	6,000	7,953
Dexia Credit Local SA	0.750%	1/25/23	EUR	32,500	38,898

		クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
7	Dexia Credit Local SA	0.625%	2/3/24	EUR	62,000	74,768
7	Dexia Credit Local SA	1.250%	11/26/24	EUR	17,200	21,368
	Dexia Credit Local SA	0.500%	1/17/25	EUR	25,000	30,187
7	Dexia Credit Local SA	2.125%	2/12/25	GBP	3,000	4,172
	Dexia Credit Local SA	0.625%	1/17/26	EUR	4,500	5,494
7	Dexia Credit Local SA	1.000%	10/18/27	EUR	200	253
	Electricite de France SA	3.875%	1/18/22	EUR	3,100	3,788
	Electricite de France SA	2.750%	3/10/23	EUR	20,300	25,259
	Electricite de France SA	4.625%	9/11/24	EUR	10,000	13,786
	Electricite de France SA	4.000%	11/12/25	EUR	2,150	3,017
	Electricite de France SA	1.000%	10/13/26	EUR	16,300	20,114
	Electricite de France SA	4.125%	3/25/27	EUR	9,200	13,432
	Electricite de France SA	4.625%	4/26/30	EUR	200	325
	Electricite de France SA	2.000%	10/2/30	EUR	2,000	2,675
	Electricite de France SA	5.875%	7/18/31	GBP	2,100	3,833
	Electricite de France SA	5.625%	2/21/33	EUR	8,805	16,437
	Electricite de France SA	6.125%	6/2/34	GBP	17,000	32,804
	Electricite de France SA	1.875%	10/13/36	EUR	9,700	12,836
	Electricite de France SA	4.500%	11/12/40	EUR	3,900	7,179
	Electricite de France SA	5.500%	10/17/41	GBP	15,700	30,120
1	Electricite de France SA	5.000%	1/22/49	EUR	6,000	7,607
1	Electricite de France SA	5.375%	1/29/49	EUR	3,400	4,340
1	Electricite de France SA	5.875%	7/22/49	GBP	2,500	3,506
	Electricite de France SA	2.000%	12/9/49	EUR	19,400	24,656
1	Electricite de France SA	6.000%	12/29/49	GBP	3,800	5,328
	Electricite de France SA	6.000%	1/23/14	GBP	7,400	15,633
	French Republic	0.000%	2/25/22	EUR	598,000	703,161
	French Republic	3.000%	4/25/22	EUR	110,420	135,719
	French Republic	8.250%	4/25/22	EUR	14,000	18,466
	French Republic	0.000%	5/25/22	EUR	161,500	190,225
	French Republic	2.250%	10/25/22	EUR	211,840	261,511
	French Republic	0.000%	2/25/23	EUR	81,668	96,720
	French Republic	8.500%	4/25/23	EUR	400	574
8	French Republic	1.750%	5/25/23	EUR	541,185	671,142
	French Republic	4.250%	10/25/23	EUR	110,770	148,466
	French Republic	0.000%	3/25/24	EUR	500,000	597,155
	French Republic	1.750%	11/25/24	EUR	153,840	197,394
	French Republic	0.000%	3/25/25	EUR	495,000	594,429
	French Republic	0.500%	5/25/25	EUR	142,940	175,710
	French Republic	1.000%	11/25/25	EUR	185,000	234,058
	French Republic	0.000%	2/25/26	EUR	100,000	120,457
	French Republic	3.500%	4/25/26	EUR	112,000	160,758
	French Republic	0.500%	5/25/26	EUR	348,000	431,539
	French Republic	0.250%	11/25/26	EUR	200,000	245,364
	French Republic	1.000%	5/25/27	EUR	484,207	623,905
	French Republic	0.750%	5/25/28	EUR	423,000	540,878
	French Republic	0.750%	11/25/28	EUR	290,088	372,471
	French Republic	5.500%	4/25/29	EUR	66,700	118,027
	French Republic	0.000%	11/25/29	EUR	320,786	387,997
	French Republic	2.500%	5/25/30	EUR	71,650	107,092
	French Republic	0.000%	11/25/30	EUR	506,000	609,836
8	French Republic	1.500%	5/25/31	EUR	241,333	336,502
	French Republic	5.750%	10/25/32	EUR	109,810	222,309
	French Republic	1.250%	5/25/34	EUR	414,967	577,777
	French Republic	4.750%	4/25/35	EUR	61,979	124,417
2	French Republic	1.250%	5/25/36	EUR	158,200	222,882
	French Republic	4.000%	10/25/38	EUR	157,820	317,855
2	French Republic	1.750%	6/25/39	EUR	75,050	115,888
8	French Republic	4.500%	4/25/41	EUR	257,015	569,872

		クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
		French Republic	3.250%	5/25/45	EUR	178,685	361,170
2		French Republic	2.000%	5/25/48	EUR	46,710	79,785
2		French Republic	1.500%	5/25/50	EUR	259,531	404,862
2		French Republic	0.750%	5/25/52	EUR	70,643	92,174
2		French Republic	4.000%	4/25/55	EUR	73,690	187,390
		French Republic	4.000%	4/25/60	EUR	97,250	262,627
2		French Republic	1.750%	5/25/66	EUR	91,102	164,404
2		French Republic Government Bond OAT	0.500%	5/25/40	EUR	100,579	126,614
		La Banque Postale SA	1.000%	10/16/24	EUR	5,000	6,004
1		La Banque Postale SA	2.750%	11/19/27	EUR	4,000	4,863
		La Banque Postale SA	3.000%	6/9/28	EUR	2,000	2,686
		La Banque Postale SA	2.000%	7/13/28	EUR	9,500	12,360
		La Banque Postale SA	1.375%	4/24/29	EUR	10,000	12,510
		La Poste SA	2.750%	11/26/24	EUR	4,200	5,441
		La Poste SA	1.125%	6/4/25	EUR	10,000	12,262
		La Poste SA	0.625%	10/21/26	EUR	9,700	11,736
		La Poste SA	0.375%	9/17/27	EUR	19,800	23,617
		La Poste SA	1.450%	11/30/28	EUR	2,100	2,717
		La Poste SA	1.375%	4/21/32	EUR	45,000	57,833
		La Poste SA	1.000%	9/17/34	EUR	5,000	6,172
		Regie Autonome des Transports Parisiens	0.875%	5/25/27	EUR	3,000	3,757
		Region of Ile de France	2.250%	6/10/23	EUR	900	1,124
		Region of Ile de France	3.625%	3/27/24	EUR	13,300	17,665
		Region of Ile de France	0.500%	6/14/25	EUR	15,000	18,245
		Region of Ile de France	0.625%	4/23/27	EUR	5,000	6,190
		Region of Ile de France	1.375%	3/14/29	EUR	100	132
		Region of Ile de France	1.375%	6/20/33	EUR	6,000	8,183
		RTE Reseau de Transport d'Electricite SADIR	1.625%	11/27/25	EUR	12,900	16,331
		RTE Reseau de Transport d'Electricite SADIR	0.000%	9/9/27	EUR	15,000	17,522
		RTE Reseau de Transport d'Electricite SADIR	2.750%	6/20/29	EUR	2,400	3,448
		RTE Reseau de Transport d'Electricite SADIR	1.500%	9/27/30	EUR	5,000	6,609
		RTE Reseau de Transport d'Electricite SADIR	2.000%	4/18/36	EUR	500	720
		RTE Reseau de Transport d'Electricite SADIR	1.875%	10/23/37	EUR	6,000	8,570
		RTE Reseau de Transport d'Electricite SADIR	2.125%	9/27/38	EUR	15,000	22,345
		SA de Gestion de Stocks de Securite	0.625%	5/25/23	EUR	12,000	14,350
		SNCF Mobilites	1.500%	2/2/29	EUR	14,000	18,325
		SNCF Reseau	5.500%	12/1/21	GBP	7,000	9,578
		SNCF Reseau	4.375%	6/2/22	EUR	15,000	18,811
6		SNCF Reseau	2.625%	12/29/25	EUR	4,800	6,461
		SNCF Reseau	4.250%	10/7/26	EUR	1,500	2,226
		SNCF Reseau	3.125%	10/25/28	EUR	7,000	10,340
		SNCF Reseau	5.250%	12/7/28	GBP	17,000	29,653
		SNCF Reseau	0.875%	1/22/29	EUR	6,000	7,588
		SNCF Reseau	1.125%	5/25/30	EUR	28,100	36,465
		SNCF Reseau	1.000%	11/9/31	EUR	15,000	19,399
		SNCF Reseau	5.000%	10/10/33	EUR	15,400	29,199
		SNCF Reseau	5.250%	1/31/35	GBP	1,400	2,740
		SNCF Reseau	0.750%	5/25/36	EUR	37,100	46,884
		SNCF Reseau	1.500%	5/29/37	EUR	18,000	25,210
		SNCF Reseau	2.250%	12/20/47	EUR	12,500	20,402
		SNCF Reseau	2.000%	2/5/48	EUR	5,000	7,729
		SNCF Reseau	5.000%	3/11/52	GBP	5,025	11,853

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	SNCF Reseau	4.830%	3/25/60	GBP	1,400	3,461
	Societe Du Grand Paris EPIC	1.125%	10/22/28	EUR	10,400	13,489
	Societe Du Grand Paris EPIC	1.125%	5/25/34	EUR	23,600	31,486
	Societe Du Grand Paris EPIC	1.700%	5/25/50	EUR	35,000	53,979
	Societe Du Grand Paris EPIC	1.000%	2/18/70	EUR	18,300	24,357
	Societe Nationale SNCF SA	4.875%	6/12/23	EUR	5,700	7,562
	Societe Nationale SNCF SA	4.125%	2/19/25	EUR	700	970
	Societe Nationale SNCF SA	5.375%	3/18/27	GBP	8,069	13,349
	Societe Nationale SNCF SA	1.000%	5/25/40	EUR	1,900	2,372
6	UNEDIC ASSEO	0.000%	11/25/20	EUR	9,000	10,483
6	UNEDIC ASSEO	0.300%	11/4/21	EUR	5,000	5,867
	UNEDIC ASSEO	0.125%	5/25/22	EUR	10,000	11,756
6	UNEDIC ASSEO	0.875%	10/25/22	EUR	22,200	26,561
6	UNEDIC ASSEO	2.250%	4/5/23	EUR	7,000	8,700
	UNEDIC ASSEO	2.375%	5/25/24	EUR	3,000	3,855
	UNEDIC ASSEO	0.125%	11/25/24	EUR	55,000	65,487
6	UNEDIC ASSEO	0.625%	2/17/25	EUR	25,000	30,518
6	UNEDIC ASSEO	0.625%	3/3/26	EUR	14,300	17,600
6	UNEDIC ASSEO	1.250%	10/21/27	EUR	21,500	27,887
6	UNEDIC ASSEO	0.500%	3/20/29	EUR	24,000	29,759
6	UNEDIC ASSEO	1.500%	4/20/32	EUR	1,200	1,658
6	UNEDIC ASSEO	1.250%	5/25/33	EUR	2,000	2,717
					<b>14,303,660</b>	
	<b>フランス合計(取得原価 17,275,801 米ドル)</b>				<b>19,010,668</b>	
	<b>ドイツ(10.7%)</b>					
	<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.4%)</b>					
	Aareal Bank AG	0.125%	2/1/24	EUR	5,000	5,945
	Bayerische Landesbank	1.250%	12/20/21	GBP	2,700	3,535
	Bayerische Landesbank	2.000%	7/11/22	EUR	700	850
	Bayerische Landesbank	0.350%	12/1/22	EUR	5,000	5,932
	Bayerische Landesbank	1.625%	4/18/23	EUR	5,000	6,134
	Bayerische Landesbank	0.500%	3/19/25	EUR	10,000	12,163
	Berlin Hyp AG	0.000%	11/29/21	EUR	1,000	1,171
	Berlin Hyp AG	0.125%	10/23/23	EUR	25,500	30,287
	Berlin Hyp AG	0.375%	5/3/24	EUR	7,810	9,384
	Commerzbank AG	0.250%	1/26/22	EUR	4,000	4,703
	Commerzbank AG	0.625%	3/13/25	EUR	9,200	11,238
	Commerzbank AG	0.625%	5/28/25	EUR	9,000	11,015
	Commerzbank AG	0.875%	9/8/25	EUR	10,100	12,539
	Commerzbank AG	0.500%	6/9/26	EUR	15,000	18,404
	Commerzbank AG	0.625%	8/24/27	EUR	1,100	1,371
	Commerzbank AG	0.010%	3/11/30	EUR	9,000	10,756
	Deutsche Bank AG	0.250%	3/8/24	EUR	9,300	11,105
	Deutsche Bank AG	0.250%	8/31/28	EUR	5,000	6,086
	Deutsche Hypothekenbank AG	0.125%	4/20/22	EUR	5,000	5,878
	Deutsche Hypothekenbank AG	0.125%	11/23/23	EUR	100	119
	Deutsche Hypothekenbank AG	0.500%	6/29/26	EUR	100	123
	Deutsche Kreditbank AG	1.625%	6/18/24	EUR	1,500	1,883
	Deutsche Kreditbank AG	0.500%	3/19/27	EUR	1,600	1,973
	Deutsche Pfandbriefbank AG	1.875%	1/21/22	EUR	10,000	11,986
	Deutsche Pfandbriefbank AG	0.200%	3/1/22	EUR	5,450	6,406
	Deutsche Pfandbriefbank AG	0.050%	9/5/22	EUR	6,800	8,001
	Deutsche Pfandbriefbank AG	0.625%	8/30/27	EUR	18,900	23,520
	Deutsche Pfandbriefbank AG	2.375%	5/29/28	EUR	6,100	8,578
	Deutsche Pfandbriefbank AG	1.250%	4/20/35	EUR	10,000	13,811
	Dexia Kommunalbank Deutschland AG	0.375%	3/3/22	EUR	8,300	9,782
	DZ HYP AG	0.125%	9/30/22	EUR	13,000	15,336
	DZ HYP AG	0.625%	6/5/24	EUR	100	121
	DZ HYP AG	0.375%	3/31/26	EUR	6,200	7,550

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	DZ HYP AG	0.500%	9/30/26	EUR	10,000	12,298
	DZ HYP AG	0.050%	6/29/29	EUR	10,000	12,018
	DZ HYP AG	0.875%	4/17/34	EUR	10,000	13,167
9	German Postal Pensions Securitisation 2 plc	4.375%	1/18/22	EUR	3,000	3,699
	Hamburg Commercial Bank AG	0.750%	6/22/22	EUR	400	475
	Hamburg Commercial Bank AG	0.375%	4/27/23	EUR	10,808	12,854
	ING-DiBa AG	0.250%	10/9/23	EUR	5,000	5,960
	ING-DiBa AG	0.250%	11/16/26	EUR	5,000	6,068
	ING-DiBa AG	0.125%	5/23/27	EUR	5,000	6,030
	ING-DiBa AG	1.000%	5/23/39	EUR	19,100	26,410
	Landesbank Baden-Wuerttemberg	0.125%	2/21/22	EUR	5,000	5,874
	Landesbank Baden-Wuerttemberg	0.200%	1/10/24	EUR	2,000	2,384
	Landesbank Baden-Wuerttemberg	0.250%	1/10/25	EUR	10,000	12,019
	Landesbank Baden-Wuerttemberg	0.375%	2/27/25	EUR	10,000	12,092
	Landesbank Hessen-Thueringen Girozentrale	0.000%	1/12/22	EUR	27,600	32,340
	Landesbank Hessen-Thueringen Girozentrale	0.125%	11/21/22	EUR	22,500	26,569
	Landesbank Hessen-Thueringen Girozentrale	0.250%	3/20/23	EUR	15,000	17,797
	Landesbank Hessen-Thueringen Girozentrale	1.875%	6/26/23	EUR	800	992
	Landesbank Hessen-Thueringen Girozentrale	0.375%	2/8/24	EUR	10,000	11,985
	Landesbank Hessen-Thueringen Girozentrale	0.500%	9/25/25	EUR	500	611
	Muenchener Hypothekenbank eG	1.750%	6/3/22	EUR	1,000	1,207
	Muenchener Hypothekenbank eG	2.500%	7/4/28	EUR	12,750	18,161
	Norddeutsche Landesbank Girozentrale	0.375%	10/9/24	EUR	1,100	1,324
	Norddeutsche Landesbank Girozentrale	0.250%	10/28/26	EUR	10,000	12,091
	UniCredit Bank AG	1.875%	9/12/22	EUR	500	608
	UniCredit Bank AG	1.875%	4/9/24	EUR	5,100	6,427
	UniCredit Bank AG	0.625%	2/12/25	EUR	100	122
	UniCredit Bank AG	0.500%	5/4/26	EUR	500	612
	UniCredit Bank AG	0.875%	1/11/29	EUR	12,700	16,248
	WL BANK AG Westfaelische Landschaft Bodenkreditbank	2.500%	3/29/22	EUR	10,400	12,631
	WL BANK AG Westfaelische Landschaft Bodenkreditbank	0.375%	6/6/25	EUR	2,000	2,423
	WL BANK AG Westfaelische Landschaft Bodenkreditbank	0.750%	2/2/26	EUR	10,000	12,402
	WL BANK AG Westfaelische Landschaft Bodenkreditbank	0.500%	4/1/27	EUR	5,000	6,169
	WL BANK AG Westfaelische Landschaft Bodenkreditbank	0.625%	8/30/27	EUR	10,000	12,468
	WL BANK AG Westfaelische Landschaft Bodenkreditbank	0.875%	1/18/30	EUR	12,200	15,744
					<b>617,964</b>	
	<b>社債 (1.7%)</b>					
	Aareal Bank AG	0.375%	7/15/25	EUR	2,200	2,666
	Allianz Finance II BV	3.500%	2/14/22	EUR	7,500	9,165
	Allianz Finance II BV	0.875%	1/15/26	EUR	2,000	2,463
	Allianz Finance II BV	3.000%	3/13/28	EUR	2,800	4,026
	Allianz Finance II BV	1.375%	4/21/31	EUR	12,500	16,410
1	Allianz SE	5.625%	10/17/42	EUR	7,100	9,113
1	Allianz SE	2.241%	7/7/45	EUR	6,800	8,373
1	Allianz SE	3.375%	9/29/49	EUR	8,600	10,803
1	Allianz SE	4.750%	10/29/49	EUR	5,500	7,066
1	Allianz SE	2.121%	7/8/50	EUR	4,000	4,929
	alstria office REIT-AG	2.125%	4/12/23	EUR	200	241
	alstria office REIT-AG	1.500%	11/15/27	EUR	10,000	11,986
	Aroundtown SA	1.000%	1/7/25	EUR	500	593
	Aroundtown SA	0.625%	7/9/25	EUR	2,000	2,325
	Aroundtown SA	4.625%	9/18/25	CAD	1,285	1,011
	Aroundtown SA	1.875%	1/19/26	EUR	20,100	24,734

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Aroundtown SA	2.000%	11/2/26	EUR	6,800	8,438
Aroundtown SA	3.250%	7/18/27	GBP	6,100	8,454
Aroundtown SA	1.625%	1/31/28	EUR	4,300	5,193
Aroundtown SA	1.450%	7/9/28	EUR	15,000	17,879
Aroundtown SA	3.000%	10/16/29	GBP	8,900	11,988
<sup>1</sup> Aroundtown SA	2.125%	12/31/49	EUR	4,000	4,358
BASF SE	1.375%	6/21/22	GBP	100	132
BASF SE	2.000%	12/5/22	EUR	10,000	12,193
BASF SE	0.875%	10/6/23	GBP	500	656
BASF SE	1.750%	3/11/25	GBP	800	1,088
BASF SE	0.875%	11/15/27	EUR	100	125
BASF SE	1.500%	5/22/30	EUR	8,000	10,594
BASF SE	0.875%	10/6/31	EUR	600	755
BASF SE	1.450%	12/13/32	EUR	16,500	21,721
Bayer AG	1.875%	1/25/21	EUR	3,000	3,511
Bayer AG	0.750%	1/6/27	EUR	13,000	15,432
Bayer AG	1.375%	7/6/32	EUR	10,000	12,095
<sup>1</sup> Bayer AG	3.750%	7/1/74	EUR	6,054	7,241
<sup>1</sup> Bayer AG	2.375%	11/12/79	EUR	13,000	14,700
Bayer Capital Corp. BV	0.625%	12/15/22	EUR	15,000	17,754
Bayer Capital Corp. BV	1.500%	6/26/26	EUR	500	620
Bayer Capital Corp. BV	2.125%	12/15/29	EUR	10,200	13,304
Bayerische Landesbank	0.625%	7/19/27	EUR	2,000	2,492
Berlin Hyp AG	0.125%	1/5/24	EUR	5,000	5,945
Berlin Hyp AG	1.250%	1/22/25	EUR	400	485
Berlin Hyp AG	0.625%	10/22/25	EUR	500	615
Berlin Hyp AG	1.125%	10/25/27	EUR	100	122
Bertelsmann SE & Co. KGaA	2.625%	8/2/22	EUR	1,500	1,836
Bertelsmann SE & Co. KGaA	1.750%	10/14/24	EUR	5,900	7,391
Bertelsmann SE & Co. KGaA	2.000%	4/1/28	EUR	8,000	10,438
BMW Finance NV	0.125%	11/29/21	EUR	4,100	4,798
BMW Finance NV	0.250%	1/14/22	EUR	2,920	3,421
BMW Finance NV	1.000%	2/15/22	EUR	2,200	2,603
BMW Finance NV	0.125%	7/13/22	EUR	15,000	17,578
BMW Finance NV	0.875%	8/16/22	GBP	2,400	3,130
BMW Finance NV	1.250%	9/5/22	EUR	1,200	1,437
BMW Finance NV	2.375%	1/24/23	EUR	400	493
BMW Finance NV	0.375%	7/10/23	EUR	10,500	12,417
BMW Finance NV	0.625%	10/6/23	EUR	11,200	13,348
BMW Finance NV	0.750%	4/15/24	EUR	900	1,082
BMW Finance NV	1.000%	11/14/24	EUR	11,780	14,344
BMW Finance NV	0.875%	4/3/25	EUR	9,200	11,207
BMW Finance NV	1.000%	8/29/25	EUR	7,980	9,807
BMW Finance NV	0.375%	1/14/27	EUR	15,000	17,879
BMW Finance NV	1.500%	2/6/29	EUR	18,764	24,173
BMW International Investment BV	1.000%	11/17/21	GBP	2,600	3,390
BMW International Investment BV	1.750%	4/19/22	GBP	2,500	3,298
BMW International Investment BV	1.875%	9/11/23	GBP	300	403
BMW US Capital LLC	0.625%	4/20/22	EUR	16,910	19,954
Brenntag Finance BV	1.125%	9/27/25	EUR	3,600	4,381
Commerzbank AG	1.500%	9/21/22	EUR	5,000	5,980
Commerzbank AG	0.500%	9/13/23	EUR	1,000	1,177
Commerzbank AG	0.050%	7/11/24	EUR	5,000	5,944
Commerzbank AG	0.625%	8/28/24	EUR	10,000	11,905
Commerzbank AG	1.000%	3/4/26	EUR	15,100	18,251
Commerzbank AG	0.500%	12/4/26	EUR	15,000	17,637
Commerzbank AG	0.125%	12/15/26	EUR	11,800	14,206
Commerzbank AG	1.500%	8/28/28	EUR	45	57
Commerzbank AG	1.250%	1/9/34	EUR	7,000	9,592

	クーポン	満期日	通貨	額面 (千)	市場価格* (千ドル)
Covestro AG	1.750%	9/25/24	EUR	10,000	12,242
Daimler AG	1.500%	1/13/22	GBP	2,500	3,270
Daimler AG	2.250%	1/24/22	EUR	1,750	2,101
Daimler AG	2.375%	9/12/22	EUR	7,000	8,547
Daimler AG	0.000%	2/8/24	EUR	800	928
Daimler AG	2.000%	8/22/26	EUR	5,000	6,392
Daimler AG	0.375%	11/8/26	EUR	15,000	17,521
Daimler AG	0.750%	2/8/30	EUR	9,000	10,609
Daimler AG	2.000%	2/27/31	EUR	6,800	8,913
Daimler AG	1.125%	11/6/31	EUR	10,000	12,059
Daimler AG	1.125%	8/8/34	EUR	9,000	10,850
Daimler Canada Finance Inc.	3.050%	5/16/22	CAD	8,990	6,960
Daimler Canada Finance Inc.	2.970%	3/13/24	CAD	3,600	2,840
Daimler Canada Finance Inc.	1.650%	9/22/25	CAD	2,700	2,022
Daimler International Finance BV	0.250%	5/11/22	EUR	800	939
Daimler International Finance BV	2.125%	6/7/22	GBP	100	132
Daimler International Finance BV	0.625%	2/27/23	EUR	10,876	12,882
Daimler International Finance BV	2.000%	9/4/23	GBP	500	668
Daimler International Finance BV	0.875%	4/9/24	EUR	2,950	3,525
Daimler International Finance BV	1.000%	11/11/25	EUR	21,000	25,434
Daimler International Finance BV	1.375%	6/26/26	EUR	17,400	21,525
Daimler International Finance BV	0.625%	5/6/27	EUR	15,000	17,726
Deutsche Apotheker-und Aerztebank eG	0.750%	10/5/27	EUR	700	880
Deutsche Bank AG	1.500%	1/20/22	EUR	3,400	4,009
Deutsche Bank AG	1.875%	2/14/22	EUR	13,300	15,766
Deutsche Bank AG	2.375%	1/11/23	EUR	11,800	14,271
Deutsche Bank AG	1.125%	8/30/23	EUR	25,329	30,441
Deutsche Bank AG	0.625%	12/19/23	CHF	11,500	12,313
Deutsche Bank AG	3.875%	2/12/24	GBP	100	138
Deutsche Bank AG	2.625%	12/16/24	GBP	1,000	1,328
Deutsche Bank AG	2.625%	2/12/26	EUR	8,000	9,923
Deutsche Bank AG	0.000%	10/15/26	EUR	4,906	5,025
Deutsche Boerse AG	2.375%	10/5/22	EUR	500	613
Deutsche Boerse AG	1.625%	10/8/25	EUR	4,098	5,231
Deutsche Boerse AG	1.125%	3/26/28	EUR	10,000	12,678
Deutsche Hypothekenbank AG	0.250%	2/22/23	EUR	15,000	17,781
Deutsche Hypothekenbank AG	0.250%	5/17/24	EUR	3,500	4,185
Deutsche Pfandbriefbank AG	0.010%	10/16/25	EUR	20,000	23,825
Deutsche Post AG	2.750%	10/9/23	EUR	2,000	2,546
Deutsche Post AG	2.875%	12/11/24	EUR	2,000	2,628
Deutsche Post AG	1.625%	12/5/28	EUR	8,000	10,425
Deutsche Telekom AG	0.500%	7/5/27	EUR	19,000	22,897
Deutsche Telekom AG	1.375%	7/5/34	EUR	3,000	3,817
Deutsche Telekom AG	2.250%	3/29/39	EUR	4,250	6,096
Deutsche Telekom AG	1.750%	12/9/49	EUR	5,000	6,535
Deutsche Telekom International Finance BV	6.500%	4/8/22	GBP	10,400	14,625
Deutsche Telekom International Finance BV	4.250%	7/13/22	EUR	2,000	2,507
Deutsche Telekom International Finance BV	0.625%	12/1/22	EUR	20,100	23,853
Deutsche Telekom International Finance BV	0.625%	4/3/23	EUR	12,000	14,277
Deutsche Telekom International Finance BV	2.750%	10/24/24	EUR	4,396	5,728
Deutsche Telekom International Finance BV	4.875%	4/22/25	EUR	9,250	13,231
Deutsche Telekom International Finance BV	2.500%	10/10/25	GBP	15,000	20,953
Deutsche Telekom International Finance BV	1.375%	12/1/25	EUR	22,065	27,692
Deutsche Telekom International Finance BV	1.125%	5/22/26	EUR	100	124
Deutsche Telekom International Finance BV	1.375%	1/30/27	EUR	200	254
Deutsche Telekom International Finance BV	3.250%	1/17/28	EUR	100	142
Deutsche Telekom International Finance BV	1.500%	4/3/28	EUR	5,235	6,719
Deutsche Telekom International Finance BV	8.875%	11/27/28	GBP	900	1,841
Deutsche Telekom International Finance BV	2.000%	12/1/29	EUR	8,700	11,801



	クーポン	満期日	通貨	額面 (千)	市場価格* (千ドル)
Deutsche Telekom International Finance BV	7.500%	1/24/33	EUR	900	1,896
Deutsche Wohnen SE	1.000%	4/30/25	EUR	10,000	12,157
DVB Bank SE	1.000%	4/25/22	EUR	6,500	7,624
DVB Bank SE	1.250%	6/16/23	EUR	19,300	22,894
DZ HYP AG	0.500%	11/13/25	EUR	16,000	19,564
DZ HYP AG	0.750%	6/30/27	EUR	1,200	1,506
DZ HYP AG	0.875%	1/30/29	EUR	10,000	12,818
E.ON International Finance BV	6.375%	6/7/32	GBP	6,300	12,193
E.ON International Finance BV	5.875%	10/30/37	GBP	11,450	23,142
E.ON International Finance BV	6.750%	1/27/39	GBP	1,000	2,237
E.ON SE	0.375%	4/20/23	EUR	4,250	5,017
E.ON SE	0.875%	5/22/24	EUR	500	603
E.ON SE	0.250%	10/24/26	EUR	15,000	17,802
E.ON SE	0.375%	9/29/27	EUR	5,000	5,962
E.ON SE	0.750%	2/20/28	EUR	9,825	11,978
E.ON SE	1.625%	5/22/29	EUR	8,100	10,548
E.ON SE	0.350%	2/28/30	EUR	5,000	5,880
E.ON SE	0.625%	11/7/31	EUR	17,300	20,667
Eurogrid GmbH	1.625%	11/3/23	EUR	1,900	2,325
Eurogrid GmbH	1.875%	6/10/25	EUR	19,800	25,106
Eurogrid GmbH	1.500%	4/18/28	EUR	1,100	1,415
Evonik Industries AG	0.625%	9/18/25	EUR	5,100	6,118
Fresenius Finance Ireland plc	1.500%	1/30/24	EUR	10,438	12,680
Fresenius Medical Care AG & Co. KGaA	0.250%	11/29/23	EUR	7,200	8,462
Fresenius Medical Care AG & Co. KGaA	1.500%	7/11/25	EUR	400	497
Fresenius Medical Care AG & Co. KGaA	1.500%	5/29/30	EUR	10,000	12,453
Fresenius SE & Co. KGaA	0.875%	1/31/22	EUR	3,000	3,521
Fresenius SE & Co. KGaA	4.000%	2/1/24	EUR	9,000	11,812
Fresenius SE & Co. KGaA	1.625%	10/8/27	EUR	10,000	12,595
Fresenius SE & Co. KGaA	0.750%	1/15/28	EUR	11,500	13,685
Fresenius SE & Co. KGaA	2.875%	2/15/29	EUR	12,000	16,528
Fresenius SE & Co. KGaA	3.000%	1/30/32	EUR	1,572	2,286
Grand City Properties SA	1.500%	4/17/25	EUR	5,000	6,138
Grand City Properties SA	1.375%	8/3/26	EUR	18,100	22,166
Grand City Properties SA	1.500%	2/22/27	EUR	2,100	2,589
1 Grand City Properties SA	2.500%	12/31/49	EUR	1,000	1,170
Hamburg Commercial Bank AG	0.375%	7/12/23	EUR	16,100	19,179
1 Hannover Finance Luxembourg SA	5.000%	6/30/43	EUR	6,100	7,925
1 Hannover Rueck SE	3.375%	12/31/49	EUR	100	128
HeidelbergCement AG	2.250%	3/30/23	EUR	8,000	9,764
HeidelbergCement AG	2.250%	6/3/24	EUR	10,700	13,353
HeidelbergCement AG	1.500%	2/7/25	EUR	14,000	17,138
HeidelbergCement Finance Luxembourg SA	1.625%	4/7/26	EUR	7,700	9,549
HeidelbergCement Finance Luxembourg SA	1.500%	6/14/27	EUR	400	496
HeidelbergCement Finance Luxembourg SA	1.125%	12/1/27	EUR	10,000	12,116
HeidelbergCement Finance Luxembourg SA	1.750%	4/24/28	EUR	11,200	14,073
Hella GmbH & Co. KGaA	1.000%	5/17/24	EUR	800	959
Henkel AG & Co. KGaA	0.875%	9/13/22	GBP	13,779	18,001
innogy Finance BV	5.500%	7/6/22	GBP	1,100	1,540
innogy Finance BV	5.625%	12/6/23	GBP	1,400	2,084
innogy Finance BV	1.000%	4/13/25	EUR	5,000	6,099
Innogy Finance BV	1.625%	5/30/26	EUR	12,800	16,251
innogy Finance BV	1.500%	7/31/29	EUR	39,680	51,106
innogy Finance BV	6.250%	6/3/30	GBP	21,400	39,209
innogy Finance BV	4.750%	1/31/34	GBP	5,400	9,390
innogy Finance BV	6.125%	7/6/39	GBP	3,000	6,359
LANXESS AG	2.625%	11/21/22	EUR	300	369
LANXESS AG	1.125%	5/16/25	EUR	9,500	11,671
LEG Immobilien AG	1.250%	1/23/24	EUR	800	965

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
	0.875%	11/28/27	EUR	4,900	5,968
	0.005%	12/15/23	EUR	20,000	23,428
	0.875%	7/5/31	EUR	600	744
<sup>1</sup>	3.375%	12/12/74	EUR	300	378
<sup>1</sup>	1.625%	9/9/80	EUR	11,000	12,723
	0.500%	4/22/26	EUR	500	613
	0.625%	10/23/26	EUR	1,200	1,487
	0.625%	5/7/27	EUR	13,000	16,171
	0.625%	11/10/27	EUR	15,000	18,735
	1.000%	4/18/39	EUR	9,300	12,832
<sup>1</sup>	6.250%	5/26/42	EUR	11,800	14,955
<sup>1</sup>	6.625%	5/26/42	GBP	5,700	7,997
<sup>1</sup>	3.250%	5/26/49	EUR	4,300	5,748
	1.750%	7/5/25	EUR	6,700	8,307
	2.375%	12/8/27	EUR	400	462
	1.750%	7/8/24	EUR	200	251
	1.625%	5/24/21	EUR	800	942
	2.625%	5/24/28	EUR	1,000	1,396
	0.750%	10/17/22	EUR	18,700	22,076
	0.250%	10/15/24	EUR	2,000	2,337
	1.125%	2/20/23	EUR	2,650	3,175
	0.750%	12/10/24	EUR	1,100	1,330
	1.250%	3/10/28	EUR	5,800	7,384
	0.375%	5/18/29	EUR	500	598
	1.625%	3/10/31	EUR	17,200	22,998
	0.000%	9/5/24	EUR	13,950	16,383
	2.750%	9/10/25	GBP	1,000	1,437
	2.875%	3/10/28	EUR	500	712
	0.125%	9/5/29	EUR	10,000	11,831
	1.375%	9/6/30	EUR	300	395
	1.250%	2/28/31	EUR	15,849	20,680
	0.500%	2/20/32	EUR	5,000	6,095
	0.500%	9/5/34	EUR	7,000	8,370
	1.750%	2/28/39	EUR	9,198	12,977
	3.750%	9/10/42	GBP	3,100	5,844
	2.500%	7/23/26	EUR	2,000	2,678
<sup>1</sup>	2.250%	12/5/47	EUR	10,200	12,378
<sup>1</sup>	8.367%	6/15/42	EUR	4,000	5,224
	1.500%	5/28/26	EUR	9,800	11,832
	0.125%	10/26/23	EUR	2,000	2,374
	0.625%	11/20/25	EUR	6,700	8,229
	0.250%	1/15/32	EUR	19,500	23,789
	0.850%	5/22/34	EUR	15,100	19,810
	3.125%	7/10/23	EUR	8,100	10,307
	2.875%	6/12/25	EUR	11,500	15,322
	1.250%	8/1/22	EUR	7,300	8,697
	0.750%	6/15/23	EUR	11,400	13,467
	1.250%	6/10/24	EUR	53,300	64,083
	1.250%	12/15/25	EUR	1,300	1,574
	2.500%	7/31/26	EUR	5,300	6,841
	0.625%	4/1/22	EUR	10,000	11,767
	0.875%	4/12/23	EUR	1,100	1,304
	1.500%	10/1/24	EUR	6,000	7,298
	2.250%	10/16/26	EUR	2,000	2,554
	3.375%	4/6/28	EUR	20,000	27,599

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Volkswagen Financial Services Australia Pty Ltd.	3.300%	2/28/22	AUD	3,490	2,513
Volkswagen Financial Services NV	1.625%	6/9/22	GBP	3,600	4,711
Volkswagen Financial Services NV	1.750%	9/12/22	GBP	1,000	1,314
Volkswagen Financial Services NV	2.250%	4/12/25	GBP	600	811
Volkswagen International Finance NV	3.375%	11/16/26	GBP	7,100	10,154
Volkswagen International Finance NV	1.875%	3/30/27	EUR	10,700	13,582
Volkswagen International Finance NV	3.250%	11/18/30	EUR	1,800	2,567
Volkswagen International Finance NV	3.300%	3/22/33	EUR	800	1,156
Volkswagen International Finance NV	4.125%	11/16/38	EUR	16,200	26,146
<sup>1</sup> Volkswagen International Finance NV	4.625%	3/29/49	EUR	2,000	2,461
<sup>1</sup> Volkswagen International Finance NV	3.500%	12/29/49	EUR	10,200	11,768
<sup>1</sup> Volkswagen International Finance NV	3.375%	12/31/49	EUR	16,500	19,287
<sup>1</sup> Volkswagen International Finance NV	3.875%	12/31/49	EUR	5,000	5,873
<sup>1</sup> Volkswagen International Finance NV	4.625%	12/31/49	EUR	1,400	1,727
<sup>1</sup> Volkswagen International Finance NV	5.125%	12/31/49	EUR	4,100	5,048
<sup>1</sup> Volkswagen International Finance NV	2.700%	12/14/65	EUR	21,500	24,877
<sup>1</sup> Volkswagen International Finance NV	3.875%	6/14/66	EUR	10,400	12,273
Volkswagen International Finance NV	3.500%	6/17/67	EUR	9,000	10,567
Volkswagen Leasing GmbH	0.250%	2/16/21	EUR	10,300	12,012
Volkswagen Leasing GmbH	2.125%	4/4/22	EUR	9,600	11,534
Volkswagen Leasing GmbH	2.375%	9/6/22	EUR	10,000	12,157
Volkswagen Leasing GmbH	1.000%	2/16/23	EUR	11,450	13,610
Volkswagen Leasing GmbH	2.625%	1/15/24	EUR	2,300	2,882
Volkswagen Leasing GmbH	1.125%	4/4/24	EUR	10,500	12,558
Volkswagen Leasing GmbH	1.375%	1/20/25	EUR	11,600	14,081
Volkswagen Leasing GmbH	1.625%	8/15/25	EUR	2,180	2,682
Vonovia Finance BV	0.750%	1/25/22	EUR	100	118
Vonovia Finance BV	0.875%	7/3/23	EUR	700	836
Vonovia Finance BV	2.250%	12/15/23	EUR	12,700	15,903
Vonovia Finance BV	1.500%	3/31/25	EUR	5,100	6,351
Vonovia Finance BV	1.800%	6/29/25	EUR	24,900	31,353
Vonovia Finance BV	1.125%	9/8/25	EUR	2,500	3,070
Vonovia Finance BV	1.500%	3/22/26	EUR	18,600	23,336
Vonovia Finance BV	1.500%	6/10/26	EUR	5,000	6,274
Vonovia Finance BV	1.750%	1/25/27	EUR	200	255
Vonovia Finance BV	0.625%	10/7/27	EUR	6,000	7,160
Vonovia Finance BV	1.500%	1/14/28	EUR	1,100	1,393
Vonovia Finance BV	2.250%	4/7/30	EUR	10,000	13,426
Vonovia Finance BV	1.125%	9/14/34	EUR	10,000	11,936
Vonovia Finance BV	2.750%	3/22/38	EUR	200	289
<sup>1</sup> Vonovia Finance BV	4.000%	12/31/49	EUR	2,300	2,763
VW Credit Canada Inc.	3.250%	3/29/23	CAD	8,500	6,699
VW Credit Canada Inc.	2.850%	9/26/24	CAD	1,695	1,339
VW Credit Canada Inc.	1.500%	9/23/25	CAD	6,200	4,628
Wintershall Dea Finance BV	0.840%	9/25/25	EUR	10,000	11,550
Wintershall Dea Finance BV	1.823%	9/25/31	EUR	10,000	11,284
WL BANK AG Westfaelische Landschaft Bodenkreditbank	0.100%	8/31/26	EUR	1,000	1,202
Wuerth Finance International BV	1.000%	5/19/22	EUR	400	474
					<b>2,691,168</b>
<b>ソブリン債(8.6%)</b>					
Bayerische Landesbodenkreditanstalt	1.875%	1/25/23	EUR	6,290	7,727
Bayerische Landesbodenkreditanstalt	1.750%	4/24/24	EUR	3,000	3,774
Bundesobligation	0.000%	10/10/25	EUR	300,000	363,922
Bundesrepublik Deutschland Bundesanleihe	0.000%	11/15/27	EUR	760,000	933,749
DekaBank Deutsche Girozentrale	0.300%	11/20/26	EUR	5,100	6,094
Deutsche Bahn Finance BV	1.500%	8/26/24	CHF	1,000	1,172
Deutsche Bahn Finance BV	3.125%	7/24/26	GBP	500	741

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円)
	2.750%	6/20/22	GBP	1,600	2,155
	2.500%	9/12/23	EUR	18,500	23,239
	3.000%	3/8/24	EUR	4,000	5,154
	3.500%	9/27/24	AUD	4,450	3,431
	1.375%	7/7/25	GBP	6,377	8,600
	1.250%	10/23/25	EUR	2,500	3,130
	1.875%	2/13/26	GBP	9,128	12,627
	0.500%	4/9/27	EUR	5,620	6,839
	1.125%	12/18/28	EUR	630	809
	2.750%	3/19/29	EUR	3,500	5,039
	0.375%	6/23/29	EUR	2,850	3,431
	1.625%	11/6/30	EUR	100	135
	1.375%	3/28/31	EUR	3,000	3,944
	0.875%	7/11/31	EUR	2,700	3,399
	1.500%	12/8/32	EUR	7,000	9,435
	1.625%	8/16/33	EUR	9,800	13,277
	0.750%	7/16/35	EUR	9,096	11,176
	0.875%	6/23/39	EUR	15,000	18,369
	1.375%	4/16/40	EUR	10,115	13,363
1	0.950%	12/31/49	EUR	4,200	4,811
1	3.375%	4/5/77	EUR	13,954	16,721
1	1.625%	8/5/79	EUR	3,100	3,547
1	1.125%	11/5/79	EUR	10,000	11,396
	0.625%	4/17/25	EUR	9,400	11,347
	2.500%	6/4/26	EUR	2,000	2,674
	6.125%	7/7/39	EUR	4,285	9,701
	6.125%	4/23/41	EUR	400	766
	2.000%	1/4/22	EUR	480	577
	0.000%	4/8/22	EUR	230,000	270,903
8	1.750%	7/4/22	EUR	220,771	268,146
	1.500%	9/4/22	EUR	10,000	12,146
	0.000%	9/16/22	EUR	300,000	354,631
	0.000%	10/7/22	EUR	97,500	115,316
	1.500%	2/15/23	EUR	65,530	80,414
	0.000%	4/14/23	EUR	75,000	89,148
	1.500%	5/15/23	EUR	78,500	96,896
	2.000%	8/15/23	EUR	81,500	102,523
	0.000%	10/13/23	EUR	71,568	85,460
10	6.250%	1/4/24	EUR	25,000	35,778
	1.750%	2/15/24	EUR	14,500	18,354
	0.000%	4/5/24	EUR	83,000	99,509
8	1.500%	5/15/24	EUR	209,404	264,484
	1.000%	8/15/24	EUR	100,000	124,757
	0.000%	10/18/24	EUR	555,000	668,254
	0.000%	4/11/25	EUR	485,973	587,260
	0.500%	2/15/26	EUR	262,000	327,184
	0.000%	8/15/26	EUR	44,000	53,748
8	0.250%	2/15/27	EUR	198,400	246,891
	6.500%	7/4/27	EUR	54,400	95,185
	0.500%	8/15/27	EUR	27,073	34,378
	5.625%	1/4/28	EUR	7,365	12,647
	0.500%	2/15/28	EUR	19,300	24,630
10	4.750%	7/4/28	EUR	53,500	89,566
	0.250%	8/15/28	EUR	139,801	175,899
	0.250%	2/15/29	EUR	222,000	280,132
	0.000%	8/15/29	EUR	192,146	237,932
	0.000%	2/15/30	EUR	79,700	98,677
	0.000%	8/15/30	EUR	224,500	277,913
	5.500%	1/4/31	EUR	81,400	156,236

		クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)
10	Federal Republic of Germany	4.750%	7/4/34	EUR	47,800	97,619
8	Federal Republic of Germany	0.000%	5/15/35	EUR	428,000	531,514
	Federal Republic of Germany	4.000%	1/4/37	EUR	141,268	288,354
10	Federal Republic of Germany	4.250%	7/4/39	EUR	59,400	132,158
	Federal Republic of Germany	4.750%	7/4/40	EUR	45,785	109,815
	Federal Republic of Germany	3.250%	7/4/42	EUR	62,994	133,529
	Federal Republic of Germany	2.500%	7/4/44	EUR	222,000	439,046
10	Federal Republic of Germany	2.500%	8/15/46	EUR	86,550	175,954
8	Federal Republic of Germany	1.250%	8/15/48	EUR	253,352	421,929
	Federal Republic of Germany	0.000%	8/15/50	EUR	55,800	69,500
	FMS Wertmanagement	0.000%	11/13/20	EUR	25,000	29,106
	FMS Wertmanagement	0.625%	6/15/22	GBP	14,600	19,064
	FMS Wertmanagement	1.000%	9/7/22	GBP	5,000	6,569
	FMS Wertmanagement	1.125%	3/20/23	GBP	17,600	23,306
	FMS Wertmanagement	1.375%	3/7/25	GBP	20,000	27,239
	FMS Wertmanagement	0.375%	4/29/30	EUR	11,000	13,610
	Free and Hanseatic City of Hamburg	1.000%	6/18/21	EUR	9,500	11,171
	Free and Hanseatic City of Hamburg	1.875%	9/26/22	EUR	9,000	10,977
	Free and Hanseatic City of Hamburg	0.250%	1/20/25	EUR	23,000	27,730
	Free and Hanseatic City of Hamburg	0.375%	4/1/25	EUR	6,315	7,661
	Free and Hanseatic City of Hamburg	0.800%	4/11/34	EUR	2,000	2,597
	Free and Hanseatic City of Hamburg	1.450%	11/5/38	EUR	15,000	21,874
	Free State of Bavaria	0.150%	4/3/30	EUR	9,830	12,000
	Gemeinsame Deutsche Bundeslaender	1.500%	1/29/21	EUR	5,000	5,850
	Gemeinsame Deutsche Bundeslaender	1.750%	6/13/22	EUR	14,000	16,916
	Gemeinsame Deutsche Bundeslaender	1.750%	1/31/23	EUR	8,000	9,809
	Gemeinsame Deutsche Bundeslaender	0.125%	4/14/23	EUR	10,000	11,845
	Gemeinsame Deutsche Bundeslaender	2.250%	10/23/23	EUR	175	221
	Gemeinsame Deutsche Bundeslaender	0.250%	3/18/24	EUR	25,000	29,939
	Gemeinsame Deutsche Bundeslaender	1.125%	9/30/24	EUR	5,500	6,835
	Gemeinsame Deutsche Bundeslaender	0.500%	2/5/25	EUR	16,800	20,462
	Gemeinsame Deutsche Bundeslaender	0.375%	4/17/25	EUR	20,000	24,268
	Gemeinsame Deutsche Bundeslaender	0.625%	2/13/29	EUR	4,000	5,054
9	KFW	0.000%	6/30/21	EUR	51,300	59,990
9	KFW	2.500%	1/17/22	EUR	12,000	14,513
9	KFW	2.000%	2/7/22	CAD	13,035	9,998
9	KFW	5.500%	2/9/22	AUD	39,200	29,404
9	KFW	0.875%	3/15/22	GBP	20,000	26,170
9	KFW	0.000%	4/28/22	EUR	42,900	50,476
9	KFW	2.900%	6/6/22	AUD	25,275	18,530
9	KFW	0.000%	6/30/22	EUR	17,300	20,378
9	KFW	0.625%	7/4/22	EUR	20,000	23,802
9	KFW	0.000%	12/15/22	EUR	25,000	29,545
9	KFW	2.800%	3/7/23	AUD	25,600	19,063
9	KFW	0.375%	3/15/23	EUR	25,000	29,851
9	KFW	2.125%	8/15/23	EUR	20,000	25,129
9	KFW	0.000%	9/15/23	EUR	32,000	38,010
9	KFW	0.125%	11/7/23	EUR	10,823	12,914
9	KFW	1.250%	12/29/23	GBP	20,550	27,574
9	KFW	0.125%	1/15/24	EUR	20,000	23,904
9	KFW	5.000%	3/19/24	AUD	2,000	1,627
9	KFW	0.000%	4/2/24	EUR	16,700	19,907
9	KFW	0.050%	5/30/24	EUR	3,000	3,584
9	KFW	1.500%	6/11/24	EUR	22,460	28,219
9	KFW	0.875%	7/18/24	GBP	700	931
9	KFW	1.500%	7/24/24	AUD	1,550	1,136
9	KFW	0.125%	10/4/24	EUR	81,011	97,327
9	KFW	1.375%	12/9/24	GBP	13,000	17,675
9	KFW	0.625%	1/15/25	EUR	78,675	96,591

		クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
9	KFW	4.000%	2/27/25	AUD	7,700	6,244
9	KFW	0.375%	4/23/25	EUR	29,000	35,348
9	KFW	5.500%	6/18/25	GBP	20,000	32,252
9	KFW	2.500%	8/25/25	CHF	21,500	27,106
9	KFW	0.250%	9/15/25	EUR	25,000	30,386
9	KFW	0.375%	3/9/26	EUR	44,500	54,636
9	KFW	3.200%	9/11/26	AUD	8,460	6,858
9	KFW	0.000%	9/30/26	EUR	21,250	25,624
9	KFW	0.625%	2/22/27	EUR	38,000	47,673
9	KFW	0.500%	9/15/27	EUR	65,000	81,254
9	KFW	0.625%	1/7/28	EUR	40,000	50,523
9	KFW	3.200%	3/15/28	AUD	1,450	1,193
9	KFW	0.750%	6/28/28	EUR	20,000	25,584
9	KFW	0.000%	9/15/28	EUR	10,000	12,107
9	KFW	6.000%	12/7/28	GBP	10,000	18,724
9	KFW	0.750%	1/15/29	EUR	20,000	25,666
9	KFW	0.375%	4/23/30	EUR	15,000	18,768
9	KFW	5.750%	6/7/32	GBP	10,500	21,372
9	KFW	1.125%	5/9/33	EUR	39,000	53,099
9	KFW	0.050%	9/29/34	EUR	375	450
9	KFW	1.375%	7/31/35	EUR	14,000	19,878
9	KFW	1.250%	7/4/36	EUR	23,000	32,315
9	KFW	4.875%	3/15/37	GBP	1,986	4,163
9	KFW	4.700%	6/2/37	CAD	2,350	2,488
9	KFW	1.125%	6/15/37	EUR	10,000	13,866
9	KFW	0.875%	7/4/39	EUR	5,000	6,769
	Land Baden-Wuerttemberg	0.800%	4/5/28	EUR	10,000	12,723
	Land Baden-Wuerttemberg	0.010%	7/9/32	EUR	32,000	38,306
	Land Berlin	0.000%	9/15/22	EUR	9,000	10,598
	Land Berlin	0.500%	2/10/25	EUR	21,000	25,590
	Land Berlin	0.250%	4/22/25	EUR	10,000	12,073
	Land Berlin	0.625%	2/8/27	EUR	5,600	6,984
	Land Berlin	0.010%	5/18/27	EUR	20,000	24,056
	Land Berlin	0.010%	7/2/30	EUR	26,000	31,238
	Land Berlin	1.300%	6/13/33	EUR	2,000	2,751
	Land Berlin	0.750%	4/3/34	EUR	20,490	26,567
	Land Berlin	0.125%	6/4/35	EUR	10,000	11,973
	Land Berlin	1.375%	6/5/37	EUR	5,000	7,131
	Land Berlin	1.375%	8/27/38	EUR	5,000	7,212
	Land Berlin	0.050%	8/6/40	EUR	15,000	17,439
	Land Thueringen	0.500%	5/12/25	EUR	4,500	5,493
	Land Thueringen	0.200%	10/26/26	EUR	15,000	18,218
	Landesbank Baden-Wuerttemberg	0.200%	12/13/21	EUR	7,000	8,171
	Landesbank Baden-Wuerttemberg	0.500%	6/7/22	EUR	3,000	3,521
	Landesbank Baden-Wuerttemberg	0.375%	5/24/24	EUR	1,500	1,772
	Landesbank Baden-Wuerttemberg	0.375%	2/18/27	EUR	35,000	41,072
	Landesbank Baden-Wuerttemberg	0.010%	9/18/28	EUR	8,210	9,829
	Landesbank Hessen-Thueringen Girozentrale	0.125%	11/19/24	EUR	2,100	2,479
	Landesbank Hessen-Thueringen Girozentrale	0.375%	5/12/25	EUR	9,000	10,712
	Landeskreditbank Baden-Wuerttemberg					
	Foerderbank	4.250%	8/7/25	AUD	11,800	9,720
	Landeskreditbank Baden-Wuerttemberg					
	Foerderbank	0.375%	4/13/26	EUR	15,000	18,269
9	Landwirtschaftliche Rentenbank	5.500%	3/29/22	AUD	8,500	6,420
9	Landwirtschaftliche Rentenbank	1.250%	5/20/22	EUR	5,000	5,992
9	Landwirtschaftliche Rentenbank	2.700%	9/5/22	AUD	13,000	9,557
9	Landwirtschaftliche Rentenbank	0.250%	11/24/22	EUR	10,000	11,860
9	Landwirtschaftliche Rentenbank	0.625%	12/15/22	GBP	4,000	5,233
9	Landwirtschaftliche Rentenbank	4.250%	1/24/23	AUD	53,600	41,007

		クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
9	Landwirtschaftliche Rentenbank	0.050%	6/12/23	EUR	15,000	17,782
9	Landwirtschaftliche Rentenbank	1.125%	12/15/23	GBP	14,600	19,490
9	Landwirtschaftliche Rentenbank	0.375%	1/22/24	EUR	28,985	34,863
9	Landwirtschaftliche Rentenbank	4.750%	4/8/24	AUD	4,000	3,236
9	Landwirtschaftliche Rentenbank	4.250%	1/9/25	AUD	16,500	13,451
9	Landwirtschaftliche Rentenbank	0.500%	3/6/25	EUR	23,000	28,091
9	Landwirtschaftliche Rentenbank	0.375%	3/16/26	EUR	26,500	32,459
9	Landwirtschaftliche Rentenbank	2.600%	3/23/27	AUD	4,700	3,690
9	Landwirtschaftliche Rentenbank	0.625%	5/18/27	EUR	32,300	40,505
9	Landwirtschaftliche Rentenbank	0.375%	2/14/28	EUR	10,000	12,404
9	Landwirtschaftliche Rentenbank	3.250%	4/12/28	AUD	4,350	3,575
9	Landwirtschaftliche Rentenbank	0.500%	2/28/29	EUR	30,000	37,720
9	Landwirtschaftliche Rentenbank	0.000%	11/27/29	EUR	10,000	12,062
9	Landwirtschaftliche Rentenbank	0.625%	2/20/30	EUR	20,000	25,446
	NRW Bank	0.250%	1/20/22	EUR	45,000	52,937
	NRW Bank	0.000%	2/1/22	EUR	30,000	35,191
	NRW Bank	1.000%	6/15/22	GBP	4,000	5,244
	NRW Bank	0.100%	1/10/23	EUR	25,000	29,545
	NRW Bank	0.125%	3/10/23	EUR	5,000	5,916
	NRW Bank	0.250%	3/10/25	EUR	15,000	18,056
	NRW Bank	0.625%	2/11/26	EUR	15,000	18,496
	NRW Bank	0.500%	5/11/26	EUR	12,000	14,726
	NRW Bank	0.250%	9/28/26	EUR	5,950	7,235
	NRW Bank	0.625%	2/23/27	EUR	15,000	18,684
	NRW Bank	0.125%	4/12/27	EUR	16,300	19,679
	NRW Bank	0.500%	9/13/27	EUR	15,000	18,558
	NRW Bank	0.625%	1/4/28	EUR	7,000	8,759
	NRW Bank	0.375%	5/16/29	EUR	7,250	8,940
	NRW Bank	1.250%	5/13/49	EUR	10,000	15,251
	State of Baden-Wurttemberg	1.000%	7/18/22	EUR	5,000	5,981
	State of Baden-Wurttemberg	2.000%	11/13/23	EUR	8,000	10,057
	State of Baden-Wurttemberg	0.625%	2/9/27	EUR	10,000	12,479
	State of Berlin	1.500%	1/21/21	EUR	3,300	3,860
	State of Berlin	0.750%	11/11/22	EUR	10,000	11,966
	State of Berlin	1.875%	6/12/23	EUR	1,800	2,233
	State of Berlin	0.625%	3/20/26	EUR	40,000	49,516
	State of Berlin	1.000%	5/19/32	EUR	15,000	19,840
	State of Berlin	0.625%	8/25/36	EUR	2,500	3,199
	State of Brandenburg	3.500%	6/15/21	EUR	15,000	17,903
	State of Brandenburg	0.750%	8/8/36	EUR	10,000	13,021
	State of Brandenburg	1.450%	11/26/38	EUR	14,100	20,599
	State of Brandenburg	0.300%	10/4/49	EUR	1,000	1,210
	State of Bremen	0.500%	3/3/25	EUR	13,000	15,839
	State of Bremen	1.200%	1/30/34	EUR	400	543
	State of Bremen	1.500%	11/12/38	EUR	4,930	7,184
	State of Bremen	1.000%	5/27/39	EUR	12,500	17,035
	State of Hesse	3.000%	8/23/21	EUR	12,000	14,376
	State of Hesse	0.375%	7/4/22	EUR	10,000	11,835
	State of Hesse	1.750%	1/20/23	EUR	3,000	3,677
	State of Hesse	0.375%	3/10/23	EUR	38,000	45,265
	State of Hesse	0.125%	1/25/24	EUR	1,995	2,377
	State of Hesse	1.375%	6/10/24	EUR	4,000	4,993
	State of Hesse	0.500%	2/17/25	EUR	10,500	12,796
	State of Hesse	0.250%	6/10/25	EUR	25,000	30,215
	State of Hesse	0.000%	4/14/26	EUR	1,800	2,157
	State of Hesse	0.375%	7/6/26	EUR	59,900	73,342
	State of Hesse	0.625%	8/2/28	EUR	10,000	12,606
	State of Hesse	1.300%	10/10/33	EUR	5,000	6,895
	State of Hesse	0.750%	8/4/36	EUR	12,000	15,667

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
State of Lower Saxony	0.000%	1/10/22	EUR	10,000	11,725
State of Lower Saxony	1.000%	8/18/22	EUR	11,000	13,181
State of Lower Saxony	0.050%	11/10/22	EUR	10,000	11,802
State of Lower Saxony	0.375%	1/19/23	EUR	15,000	17,855
State of Lower Saxony	0.125%	3/7/23	EUR	20,000	23,693
State of Lower Saxony	2.125%	10/11/23	EUR	1,000	1,259
State of Lower Saxony	2.125%	1/16/24	EUR	310	393
State of Lower Saxony	0.000%	8/2/24	EUR	47,000	55,962
State of Lower Saxony	0.625%	1/20/25	EUR	10,000	12,237
State of Lower Saxony	0.125%	3/7/25	EUR	4,000	4,799
State of Lower Saxony	0.500%	6/13/25	EUR	10,000	12,227
State of Lower Saxony	0.375%	1/9/26	EUR	20,687	25,254
State of Lower Saxony	0.500%	6/8/26	EUR	2,500	3,082
State of Lower Saxony	0.000%	2/11/27	EUR	13,150	15,797
State of Lower Saxony	0.125%	4/8/27	EUR	2,000	2,423
State of Lower Saxony	0.625%	7/6/27	EUR	20,000	25,035
State of Lower Saxony	0.750%	2/15/28	EUR	15,000	19,019
State of Lower Saxony	0.375%	5/14/29	EUR	6,000	7,451
State of Lower Saxony	0.125%	1/10/30	EUR	10,000	12,143
State of Lower Saxony	0.010%	8/13/30	EUR	25,970	31,117
State of Lower Saxony	0.050%	3/9/35	EUR	13,000	15,419
State of North Rhine-Westphalia Germany	1.500%	1/14/21	EUR	4,000	4,677
State of North Rhine-Westphalia Germany	1.375%	5/16/22	EUR	5,050	6,057
State of North Rhine-Westphalia Germany	0.375%	2/16/23	EUR	4,300	5,119
State of North Rhine-Westphalia Germany	0.200%	4/17/23	EUR	22,000	26,133
State of North Rhine-Westphalia Germany	0.200%	2/16/24	EUR	29,866	35,678
State of North Rhine-Westphalia Germany	1.875%	3/15/24	EUR	1,950	2,460
State of North Rhine-Westphalia Germany	1.000%	1/16/25	EUR	220	273
State of North Rhine-Westphalia Germany	0.500%	3/11/25	EUR	3,000	3,655
State of North Rhine-Westphalia Germany	2.000%	10/15/25	EUR	3,000	3,940
State of North Rhine-Westphalia Germany	0.750%	1/16/26	EUR	15,000	18,649
State of North Rhine-Westphalia Germany	0.250%	3/13/26	EUR	17,320	21,021
State of North Rhine-Westphalia Germany	0.500%	4/16/26	EUR	10,000	12,307
State of North Rhine-Westphalia Germany	0.500%	2/16/27	EUR	20,400	25,283
State of North Rhine-Westphalia Germany	0.950%	3/13/28	EUR	28,000	36,003
State of North Rhine-Westphalia Germany	0.200%	4/9/30	EUR	7,875	9,649
State of North Rhine-Westphalia Germany	1.625%	10/24/30	EUR	10,000	13,860
State of North Rhine-Westphalia Germany	0.625%	7/21/31	EUR	15,000	19,081
State of North Rhine-Westphalia Germany	2.375%	5/13/33	EUR	36,400	55,844
State of North Rhine-Westphalia Germany	1.100%	3/13/34	EUR	27,000	36,485
State of North Rhine-Westphalia Germany	1.250%	5/12/36	EUR	14,000	19,558
State of North Rhine-Westphalia Germany	1.650%	2/22/38	EUR	10,000	14,957
State of North Rhine-Westphalia Germany	1.500%	6/12/40	EUR	10,000	14,914
State of North Rhine-Westphalia Germany	0.750%	8/16/41	EUR	2,000	2,623
State of North Rhine-Westphalia Germany	1.450%	2/16/43	EUR	5,000	7,513
State of North Rhine-Westphalia Germany	1.650%	5/16/47	EUR	10,000	16,069
State of North Rhine-Westphalia Germany	1.550%	6/16/48	EUR	10,000	15,860
State of North Rhine-Westphalia Germany	0.800%	7/30/49	EUR	10,575	14,472
State of North Rhine-Westphalia Germany	1.750%	10/26/57	EUR	16,000	28,079
State of North Rhine-Westphalia Germany	1.750%	7/11/68	EUR	5,000	8,998
State of North Rhine-Westphalia Germany	1.950%	9/26/78	EUR	18,700	37,650
State of North Rhine-Westphalia Germany	2.150%	3/21/19	EUR	20,030	42,442
State of North Rhine-Westphalia Germany	1.375%	1/15/20	EUR	8,590	13,123
State of Rhineland-Palatinate	2.375%	2/23/22	EUR	2,500	3,026
State of Rhineland-Palatinate	0.500%	1/21/25	EUR	6,000	7,315
State of Rhineland-Palatinate	0.100%	8/18/26	EUR	10,000	12,063
State of Rhineland-Palatinate	0.375%	1/26/27	EUR	10,000	12,285
State of Rhineland-Palatinate	0.700%	1/26/28	EUR	10,000	12,629
State of Saxony-Anhalt	1.625%	4/25/23	EUR	4,000	4,917



	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
State of Saxony-Anhalt	1.875%	4/10/24	EUR	9,000	11,379
State of Saxony-Anhalt	0.500%	6/25/27	EUR	2,500	3,104
State of Schleswig-Holstein Germany	0.500%	5/19/26	EUR	40,900	50,427
State of Schleswig-Holstein Germany	0.250%	4/18/28	EUR	2,000	2,453
State of Schleswig-Holstein Germany	0.625%	8/31/28	EUR	6,850	8,654
Wirtschafts- und Infrastrukturbank Hessen	1.750%	12/6/22	EUR	2,500	3,055
					<b>13,515,618</b>
<b>ドイツ合計(取得原価 15,626,146 米ドル)</b>					<b>16,824,750</b>
<b>香港(0.0%)</b>					
<b>社債(0.0%)</b>					
Cheung Kong Infrastructure Finance BVI Ltd.	1.000%	12/12/24	EUR	600	703
Hongkong & Shanghai Banking Corp. Ltd.	0.204%	6/25/24	JPY	600,000	5,596
					<b>6,299</b>
<b>ソブリン債(0.0%)</b>					
Hong Kong Special Administrative Region	1.100%	1/17/23	HKD	25,000	3,293
Hong Kong Special Administrative Region	2.220%	8/7/24	HKD	30,000	4,163
Hong Kong Special Administrative Region	1.680%	1/21/26	HKD	10,000	1,385
Hong Kong Special Administrative Region	1.250%	6/29/27	HKD	6,000	820
Hong Kong Special Administrative Region	1.970%	1/17/29	HKD	120,000	17,345
Hong Kong Special Administrative Region	2.130%	7/16/30	HKD	1,000	148
Hong Kong Special Administrative Region	1.890%	3/2/32	HKD	6,450	939
Hong Kong Special Administrative Region	2.020%	3/7/34	HKD	27,600	4,090
					<b>32,183</b>
<b>香港合計(取得原価 36,497 米ドル)</b>					<b>38,482</b>
<b>ハンガリー(0.2%)</b>					
<b>ソブリン債(0.2%)</b>					
Republic of Hungary	7.000%	6/24/22	HUF	534,000	1,871
Republic of Hungary	1.750%	10/26/22	HUF	400,000	1,288
Republic of Hungary	1.500%	8/23/23	HUF	3,390,990	10,829
Republic of Hungary	6.000%	11/24/23	HUF	2,910,000	10,527
Republic of Hungary	2.500%	10/24/24	HUF	12,467,000	41,301
Republic of Hungary	5.500%	6/24/25	HUF	6,037,430	22,647
Republic of Hungary	1.250%	10/22/25	EUR	13,500	16,537
Republic of Hungary	1.000%	11/26/25	HUF	3,761,990	11,600
Republic of Hungary	2.750%	12/22/26	HUF	6,950,000	23,341
Republic of Hungary	1.750%	10/10/27	EUR	4,400	5,636
Republic of Hungary	3.000%	10/27/27	HUF	19,922,490	68,026
Republic of Hungary	6.750%	10/22/28	HUF	800,000	3,449
Republic of Hungary	3.000%	8/21/30	HUF	10,900,000	37,090
Republic of Hungary	3.250%	10/22/31	HUF	950,000	3,294
Republic of Hungary	1.625%	4/28/32	EUR	30,000	37,463
Republic of Hungary	3.000%	10/27/38	HUF	3,000,000	10,208
<b>ハンガリー合計(取得原価 313,739 米ドル)</b>					<b>305,107</b>
<b>アイスランド(0.0%)</b>					
<b>ソブリン債(0.0%)</b>					
Republic of Iceland	0.625%	6/3/26	EUR	4,575	5,459
<b>アイスランド合計(取得原価 5,291 米ドル)</b>					<b>5,459</b>
<b>インドネシア(0.7%)</b>					
<b>ソブリン債(0.7%)</b>					
Indonesia Treasury Bond	6.500%	6/15/25	IDR	716,200,000	50,934
Indonesia Treasury Bond	7.250%	2/15/26	IDR	282,000,000	20,572
Indonesia Treasury Bond	7.000%	9/15/30	IDR	1,379,322,000	97,114
Indonesia Treasury Bond	6.625%	5/15/33	IDR	2,049,414,000	133,958
Indonesia Treasury Bond	7.500%	5/15/38	IDR	719,972,000	49,883
Indonesia Treasury Bond	7.500%	4/15/40	IDR	730,000,000	51,175
Indonesia Treasury Bond	7.375%	5/15/48	IDR	289,590,000	19,773

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Republic of Indonesia	5.625%	5/15/23	IDR	913,604,000	63,938
Republic of Indonesia	2.625%	6/14/23	EUR	200	246
Republic of Indonesia	8.375%	3/15/24	IDR	1,440,785,000	108,208
Republic of Indonesia	8.125%	5/15/24	IDR	550,000,000	41,085
Republic of Indonesia	1.750%	4/24/25	EUR	13,400	16,181
Republic of Indonesia	8.375%	9/15/26	IDR	675,000,000	51,537
Republic of Indonesia	1.450%	9/18/26	EUR	4,420	5,265
Republic of Indonesia	0.900%	2/14/27	EUR	6,370	7,313
Republic of Indonesia	7.000%	5/15/27	IDR	1,491,251,000	106,093
Republic of Indonesia	6.125%	5/15/28	IDR	1,443,000,000	96,323
Republic of Indonesia	3.750%	6/14/28	EUR	18,700	25,535
Republic of Indonesia	9.000%	3/15/29	IDR	50,000,000	3,927
Republic of Indonesia	8.250%	5/15/29	IDR	1,134,350,000	85,532
Republic of Indonesia	6.500%	2/15/31	IDR	160,000,000	10,853
Republic of Indonesia	8.750%	5/15/31	IDR	48,000,000	3,706
Republic of Indonesia	7.500%	8/15/32	IDR	200,000,000	14,171
Republic of Indonesia	8.375%	3/15/34	IDR	50,000,000	3,722
Republic of Indonesia	7.500%	6/15/35	IDR	736,853,000	51,822
Republic of Indonesia	8.250%	5/15/36	IDR	467,800,000	34,582
Republic of Indonesia	9.750%	5/15/37	IDR	130,303,000	10,670
<b>インドネシア合計(取得原価 1,139,427 米ドル)</b>					<b>1,164,118</b>
<b>アイルランド(0.7%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.0%)</b>					
AIB Mortgage Bank	0.625%	2/3/22	EUR	3,000	3,542
<b>社債(0.1%)</b>					
Bank of Ireland Group plc	1.375%	8/29/23	EUR	15,200	18,080
<sup>1</sup> Bank of Ireland Group plc	1.000%	11/25/25	EUR	22,000	25,720
CRH Finance DAC	3.125%	4/3/23	EUR	10,850	13,628
CRH Finance DAC	1.375%	10/18/28	EUR	1,400	1,775
CRH Finance Switzerland AG	1.375%	9/30/22	CHF	5,300	5,923
CRH Funding BV	1.625%	5/5/30	EUR	10,000	12,904
Freshwater Finance plc	5.182%	4/20/35	GBP	2,000	3,543
Freshwater Finance plc	4.607%	10/17/36	GBP	1,125	1,909
Kerry Group Financial Services	2.375%	9/10/25	EUR	10,500	13,650
Ryanair DAC	1.125%	3/10/23	EUR	200	224
Ryanair DAC	1.125%	8/15/23	EUR	3,000	3,332
					<b>100,688</b>
<b>ソブリン債(0.6%)</b>					
ESB Finance DAC	1.875%	6/14/31	EUR	5,000	6,753
ESB Finance DAC	2.125%	11/5/33	EUR	11,100	15,670
ESB Finance Ltd.	3.494%	1/12/24	EUR	1,000	1,296
ESB Finance Ltd.	2.125%	6/8/27	EUR	6,324	8,371
GAS Networks Ireland	1.375%	12/5/26	EUR	2,500	3,149
Republic of Ireland	0.800%	3/15/22	EUR	57,280	68,043
Republic of Ireland	0.000%	10/18/22	EUR	30,500	36,007
Republic of Ireland	3.900%	3/20/23	EUR	22,965	29,685
Republic of Ireland	3.400%	3/18/24	EUR	103,200	136,885
Republic of Ireland	1.000%	5/15/26	EUR	91,950	116,623
Republic of Ireland	0.200%	5/15/27	EUR	119,922	145,981
Republic of Ireland	0.900%	5/15/28	EUR	22,884	29,369
Republic of Ireland	1.100%	5/15/29	EUR	50,000	65,640
Republic of Ireland	2.400%	5/15/30	EUR	49,090	72,215
Republic of Ireland	0.200%	10/18/30	EUR	25,000	30,488
Republic of Ireland	1.350%	3/18/31	EUR	40,000	54,289
Republic of Ireland	1.300%	5/15/33	EUR	20,400	28,100
Republic of Ireland	0.400%	5/15/35	EUR	22,365	27,753
Republic of Ireland	1.700%	5/15/37	EUR	25,190	37,432
Republic of Ireland	2.000%	2/18/45	EUR	42,390	70,252

	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)
Republic of Ireland	1.500%	5/15/50	EUR	52,526	81,012
<b>アイルランド合計(取得原価 1,043,200 米ドル)</b>					<b>1,065,013</b>
<b>イスラエル(0.3%)</b>					<b>1,169,243</b>
<b>ソブリン債(0.3%)</b>					
State of Israel	1.000%	4/30/21	ILS	65,000	19,146
State of Israel	5.500%	1/31/22	ILS	20,000	6,259
State of Israel	1.250%	11/30/22	ILS	95,170	28,541
State of Israel	4.250%	3/31/23	ILS	73,000	23,482
State of Israel	1.500%	11/30/23	ILS	54,800	16,696
State of Israel	2.875%	1/29/24	EUR	22,750	28,934
State of Israel	3.750%	3/31/24	ILS	37,000	12,132
State of Israel	1.750%	8/31/25	ILS	229,500	71,730
State of Israel	6.250%	10/30/26	ILS	56,360	22,194
State of Israel	1.500%	1/18/27	EUR	25,607	32,440
State of Israel	2.000%	3/31/27	ILS	162,000	51,667
State of Israel	2.250%	9/28/28	ILS	228,700	75,139
State of Israel	1.500%	1/16/29	EUR	5,000	6,402
State of Israel	1.000%	3/31/30	ILS	203,102	60,544
State of Israel	1.500%	5/31/37	ILS	35,000	10,362
State of Israel	5.500%	1/31/42	ILS	66,000	33,109
State of Israel	3.750%	3/31/47	ILS	51,000	20,969
State of Israel	2.500%	1/16/49	EUR	2,500	3,736
<b>イスラエル合計(取得原価 467,976 米ドル)</b>					<b>523,482</b>
<b>イタリア(7.8%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.2%)</b>					
Banca Monte dei Paschi di Siena SPA	2.875%	7/16/24	EUR	5,640	7,290
Banca Popolare dell'Emilia Romagna SC	0.875%	1/22/22	EUR	5,000	5,901
Banca Popolare di Milano Scarl	0.625%	6/8/23	EUR	10,000	11,939
Banco BPM SPA	0.750%	3/31/22	EUR	10,000	11,828
Banco BPM SPA	1.000%	1/23/25	EUR	15,000	18,439
Banco di Desio e della Brianza SPA	0.875%	9/12/24	EUR	16,000	19,454
Credit Agricole Cariparma SPA	0.875%	6/16/23	EUR	10,000	12,036
Credit Agricole Cariparma SPA	0.250%	9/30/24	EUR	10,800	12,902
Credit Agricole Italia SpA	0.875%	1/31/22	EUR	10,000	11,832
Credit Agricole Italia SPA	1.750%	1/15/38	EUR	5,000	7,464
Intesa Sanpaolo SPA	0.625%	1/20/22	EUR	5,000	5,900
Intesa Sanpaolo SPA	3.625%	12/5/22	EUR	4,200	5,305
Intesa Sanpaolo SPA	0.500%	3/5/24	EUR	5,000	6,018
Intesa Sanpaolo SPA	3.375%	1/24/25	EUR	10,500	14,221
Intesa Sanpaolo SPA	3.250%	2/10/26	EUR	4,000	5,572
UniCredit SPA	5.250%	4/30/23	EUR	9,000	11,977
Unione di Banche Italiane SPA	5.250%	1/28/21	EUR	2,500	2,950
Unione di Banche Italiane SPA	1.000%	1/27/23	EUR	18,500	22,212
Unione di Banche Italiane SPA	3.125%	2/5/24	EUR	4,000	5,195
Unione di Banche Italiane SPA	1.250%	2/7/25	EUR	2,500	3,110
Unione di Banche Italiane SPA	0.375%	9/14/26	EUR	10,000	12,067
Unione di Banche Italiane SPA	1.125%	10/4/27	EUR	13,700	17,423
					<b>231,035</b>
<b>社債(0.5%)</b>					
2i Rete Gas SPA	3.000%	7/16/24	EUR	6,000	7,751
2i Rete Gas SPA	1.608%	10/31/27	EUR	6,500	8,169
Aeroporti di Roma SPA	5.441%	2/20/23	GBP	250	345
Aeroporti di Roma SPA	1.625%	6/8/27	EUR	3,900	4,473
Assicurazioni Generali SPA	5.125%	9/16/24	EUR	7,280	10,189
Assicurazioni Generali SPA	4.125%	5/4/26	EUR	2,600	3,458
<sup>1</sup> Assicurazioni Generali SPA	7.750%	12/12/42	EUR	8,000	10,555
<sup>1</sup> Assicurazioni Generali SPA	5.500%	10/27/47	EUR	15,737	21,319

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円)
<sup>1</sup> Assicurazioni Generali SPA	5.000%	6/8/48	EUR	3,000	3,973
Banca Monte dei Paschi di Siena SPA	1.250%	1/20/22	EUR	5,000	5,920
Banca Monte dei Paschi di Siena SPA	2.125%	11/26/25	EUR	9,000	11,677
Buzzi Unicem SPA	2.125%	4/28/23	EUR	1,300	1,583
Credit Agricole Cariparma SPA	0.625%	1/13/26	EUR	5,600	6,859
Credit Agricole Italia SPA	1.000%	3/25/27	EUR	15,000	18,953
Credit Agricole Italia SPA	0.250%	1/17/28	EUR	5,000	6,053
Credit Agricole Italia SPA	1.625%	3/21/29	EUR	2,000	2,698
Credit Agricole Italia SPA	1.000%	1/17/45	EUR	700	969
Credito Emiliano SPA	1.125%	1/17/24	EUR	10,000	12,170
Enel Finance International NV	4.875%	4/17/23	EUR	2,400	3,148
Enel Finance International NV	5.250%	9/29/23	EUR	736	992
Enel Finance International NV	0.000%	6/17/24	EUR	3,000	3,504
Enel Finance International NV	5.625%	8/14/24	GBP	7,735	11,863
Enel Finance International NV	1.000%	9/16/24	EUR	3,800	4,615
Enel Finance International NV	1.966%	1/27/25	EUR	14,716	18,579
Enel Finance International NV	1.375%	6/1/26	EUR	33,384	41,783
Enel Finance International NV	1.125%	9/16/26	EUR	4,900	6,085
Enel Finance International NV	0.375%	6/17/27	EUR	12,800	15,133
Enel Finance International NV	1.125%	10/17/34	EUR	5,200	6,507
Enel Finance International NV	5.750%	9/14/40	GBP	16,800	33,519
Enel SPA	5.750%	6/22/37	GBP	3,000	5,833
<sup>1</sup> Enel SPA	2.500%	11/24/78	EUR	11,100	13,163
<sup>1</sup> Enel SPA	3.500%	5/24/80	EUR	8,000	9,852
<sup>1</sup> Enel SPA	3.375%	11/24/81	EUR	300	372
Eni SPA	2.625%	11/22/21	EUR	3,000	3,597
Eni SPA	0.750%	5/17/22	EUR	500	591
Eni SPA	1.750%	1/18/24	EUR	10,960	13,535
Eni SPA	0.625%	9/19/24	EUR	10,000	11,979
Eni SPA	3.750%	9/12/25	EUR	6,600	9,091
Eni SPA	1.500%	2/2/26	EUR	800	1,000
Eni SPA	1.500%	1/17/27	EUR	5,000	6,290
Eni SPA	1.625%	5/17/28	EUR	3,000	3,845
Eni SPA	1.125%	9/19/28	EUR	5,500	6,826
Eni SPA	0.625%	1/23/30	EUR	10,000	11,904
Eni SPA	1.000%	10/11/34	EUR	6,000	7,340
FCA Bank SPA	1.000%	11/15/21	EUR	23,900	28,169
FCA Bank SPA	1.000%	2/21/22	EUR	100	118
FCA Bank SPA	1.250%	6/21/22	EUR	110	131
Intesa Sanpaolo SPA	3.500%	1/17/22	EUR	8,100	9,842
Intesa Sanpaolo SPA	1.125%	3/4/22	EUR	1,700	2,010
Intesa Sanpaolo SPA	0.875%	6/27/22	EUR	12,600	14,878
Intesa Sanpaolo SPA	2.125%	8/30/23	EUR	8,000	9,818
Intesa Sanpaolo SPA	4.000%	10/30/23	EUR	6,100	7,877
Intesa Sanpaolo SPA	1.375%	1/18/24	EUR	15,000	17,994
Intesa Sanpaolo SPA	1.000%	7/4/24	EUR	5,800	6,891
Intesa Sanpaolo SPA	1.125%	7/14/25	EUR	5,000	6,249
Intesa Sanpaolo SPA	1.000%	11/19/26	EUR	13,000	15,389
Intesa Sanpaolo SPA	1.750%	3/20/28	EUR	26,078	32,052
Intesa Sanpaolo SPA	1.750%	7/4/29	EUR	9,000	11,095
Intesa Sanpaolo SPA	2.500%	1/15/30	GBP	3,000	3,937
Iren SPA	0.875%	11/4/24	EUR	4,600	5,523
Iren SPA	1.950%	9/19/25	EUR	6,000	7,575
Italgas SPA	0.500%	1/19/22	EUR	18,000	21,107
Italgas SPA	0.875%	4/24/30	EUR	6,000	7,422
Mediobanca Banca di Credito Finanziario SPA	1.125%	7/15/25	EUR	7,000	8,311
Mediobanca Banca di Credito Finanziario SPA	1.375%	11/10/25	EUR	10,800	13,630

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Mediobanca Banca di Credito Finanziario SPA	0.875%	1/15/26	EUR	16,000	18,776
Mediobanca SPA	1.250%	11/24/29	EUR	2,600	3,406
Snam SPA	1.000%	9/18/23	EUR	100	120
Snam SPA	0.000%	5/12/24	EUR	3,000	3,514
Snam SPA	0.875%	10/25/26	EUR	19,655	24,115
Snam SPA	1.000%	9/12/34	EUR	8,000	9,973
Societa Iniziative Autostradali e Servizi SPA	1.625%	2/8/28	EUR	9,911	11,685
Terna Rete Elettrica Nazionale SPA	0.875%	2/2/22	EUR	7,066	8,345
Terna Rete Elettrica Nazionale SPA	1.375%	7/26/27	EUR	9,740	12,408
Terna Rete Elettrica Nazionale SPA	1.000%	10/11/28	EUR	13,300	16,655
UniCredit SPA	2.000%	3/4/23	EUR	10,000	12,164
<sup>1</sup> UniCredit SPA	1.250%	6/25/25	EUR	31,690	37,505
UniCredit SPA	0.375%	10/31/26	EUR	19,050	22,888
Unione di Banche Italiane SPA	0.750%	10/17/22	EUR	100	118
Unione di Banche Italiane SPA	1.500%	4/10/24	EUR	5,000	6,052
Unione di Banche Italiane SPA	0.500%	7/15/24	EUR	5,500	6,605
Unione di Banche Italiane SPA	1.000%	9/25/25	EUR	10,000	12,411
Unione di Banche Italiane SPA	1.250%	1/15/30	EUR	500	652
					<b>825,470</b>
<b>ソブリン債 (7.1%)</b>					
A2A SpA	1.250%	3/16/24	EUR	4,000	4,871
ACEA SPA	1.000%	10/24/26	EUR	6,121	7,415
ACEA SPA	1.500%	6/8/27	EUR	14,847	18,535
ACEA SPA	0.500%	4/6/29	EUR	1,700	1,979
Cassa Depositi e Prestiti SPA	2.125%	9/27/23	EUR	5,000	6,168
Cassa Depositi e Prestiti SPA	1.500%	6/21/24	EUR	5,000	6,104
Cassa Depositi e Prestiti SPA	1.500%	4/9/25	EUR	7,700	9,418
Cassa Depositi e Prestiti SPA	1.875%	2/7/26	EUR	5,000	6,261
Cassa Depositi e Prestiti SPA	1.000%	2/11/30	EUR	17,000	20,019
Hera SPA	0.875%	10/14/26	EUR	5,000	6,065
Hera SPA	0.875%	7/5/27	EUR	10,000	12,178
Hera SPA	5.200%	1/29/28	EUR	6,000	9,371
Italy Certificati di Credito del Tesoro	0.000%	9/28/22	EUR	100,000	116,950
Republic of Italy	0.000%	6/29/21	EUR	110,000	128,484
Republic of Italy	2.300%	10/15/21	EUR	159,835	190,992
Republic of Italy	0.000%	11/29/21	EUR	162,263	189,827
Republic of Italy	2.150%	12/15/21	EUR	106,200	127,245
Republic of Italy	5.000%	3/1/22	EUR	37,895	47,303
Republic of Italy	1.350%	4/15/22	EUR	255,559	305,038
Republic of Italy	1.000%	7/15/22	EUR	106,198	126,512
Republic of Italy	5.500%	9/1/22	EUR	62,500	80,571
Republic of Italy	5.500%	11/1/22	EUR	70,000	90,966
Republic of Italy	0.950%	3/1/23	EUR	240,000	287,383
Republic of Italy	0.600%	6/15/23	EUR	217,407	258,947
<sup>2</sup> Republic of Italy	0.300%	8/15/23	EUR	434,432	512,851
Republic of Italy	2.450%	10/1/23	EUR	290,580	364,565
Republic of Italy	4.500%	3/1/24	EUR	22,020	29,588
Republic of Italy	1.750%	7/1/24	EUR	386,133	479,709
Republic of Italy	3.750%	9/1/24	EUR	58,900	78,545
<sup>2</sup> Republic of Italy	1.850%	7/1/25	EUR	838,958	1,057,332
Republic of Italy	2.500%	11/15/25	EUR	8,848	11,533
Republic of Italy	0.500%	2/1/26	EUR	244,744	289,704
Republic of Italy	2.100%	7/15/26	EUR	464,043	597,437
Republic of Italy	2.200%	6/1/27	EUR	107,700	140,495
Republic of Italy	2.050%	8/1/27	EUR	474,273	614,149
Republic of Italy	6.500%	11/1/27	EUR	795	1,313
Republic of Italy	2.000%	2/1/28	EUR	68,386	88,507
Republic of Italy	6.000%	8/4/28	GBP	11,900	19,720

		クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
	Republic of Italy	3.000%	8/1/29	EUR	795,192	1,117,336
2	Republic of Italy	3.500%	3/1/30	EUR	87,000	127,639
	Republic of Italy	1.350%	4/1/30	EUR	135,000	167,624
2	Republic of Italy	1.650%	12/1/30	EUR	465,000	591,344
	Republic of Italy	5.750%	2/1/33	EUR	97,200	176,821
2	Republic of Italy	2.450%	9/1/33	EUR	30,000	41,266
2	Republic of Italy	5.000%	8/1/34	EUR	92,730	163,214
2	Republic of Italy	3.350%	3/1/35	EUR	494,514	752,678
2	Republic of Italy	4.000%	2/1/37	EUR	43,822	72,313
2	Republic of Italy	2.950%	9/1/38	EUR	120,190	178,578
2	Republic of Italy	3.100%	3/1/40	EUR	98,206	149,188
2	Republic of Italy	5.000%	9/1/40	EUR	17,389	33,186
2	Republic of Italy	1.800%	3/1/41	EUR	324,329	405,378
2	Republic of Italy	4.750%	9/1/44	EUR	102,980	199,245
2	Republic of Italy	3.850%	9/1/49	EUR	90,290	160,978
2	Republic of Italy	2.450%	9/1/50	EUR	147,599	207,611
2	Republic of Italy	1.700%	9/1/51	EUR	236,565	281,910
2	Republic of Italy	2.800%	3/1/67	EUR	25,637	38,757
						<b>11,209,116</b>
	<b>イタリア合計(取得原価 10,994,765 米ドル)</b>					<b>12,265,621</b>
	<b>日本(17.7%)</b>					
	<b>社債(0.3%)</b>					
	Daiichi Sankyo Co. Ltd.	0.810%	7/25/36	JPY	400,000	3,856
	Denso Corp.	0.315%	3/17/28	JPY	800,000	7,630
	East Japan Railway Co.	4.875%	6/14/34	GBP	5,500	10,284
	East Japan Railway Co.	4.500%	1/25/36	GBP	1,300	2,402
	Fast Retailing Co. Ltd.	0.749%	12/18/25	JPY	100,000	978
	Fast Retailing Co. Ltd.	0.405%	6/6/28	JPY	1,400,000	13,386
	JT International Financial Services BV	1.000%	11/26/29	EUR	11,200	13,572
	JT International Financial Services BV	2.750%	9/28/33	GBP	5,100	7,342
	Kansai Electric Power Co. Inc.	0.280%	4/25/24	JPY	92,000	881
	Kansai Electric Power Co. Inc.	0.470%	5/25/27	JPY	175,000	1,690
	Kansai Electric Power Co. Inc.	0.490%	7/23/27	JPY	244,000	2,359
	Kansai Electric Power Co. Inc.	0.460%	12/20/27	JPY	700,000	6,746
	Kyushu Electric Power Co. Inc.	1.064%	2/23/24	JPY	200,000	1,967
	Kyushu Electric Power Co. Inc.	0.170%	8/23/24	JPY	70,000	668
	Kyushu Electric Power Co. Inc.	0.430%	5/25/29	JPY	180,000	1,726
	Mitsubishi UFJ Financial Group Inc.	0.680%	1/26/23	EUR	10,000	11,829
	Mitsubishi UFJ Financial Group Inc.	0.940%	6/26/24	JPY	200,000	1,939
	Mitsubishi UFJ Financial Group Inc.	0.872%	9/7/24	EUR	19,000	22,753
	Mitsubishi UFJ Financial Group Inc.	0.535%	4/28/26	JPY	200,000	1,905
	Mitsubishi UFJ Financial Group Inc.	0.366%	7/29/26	JPY	242,000	2,279
	Mitsubishi UFJ Financial Group Inc.	0.652%	7/26/27	JPY	200,000	1,910
	Mitsubishi UFJ Financial Group Inc.	0.535%	5/31/28	JPY	300,000	2,834
1	Mitsubishi UFJ Financial Group Inc.	0.360%	10/31/28	JPY	400,000	3,763
	Mitsubishi UFJ Financial Group Inc.	0.848%	7/19/29	EUR	16,000	19,258
	Mizuho Financial Group Inc.	0.523%	6/10/24	EUR	2,300	2,716
	Mizuho Financial Group Inc.	0.956%	10/16/24	EUR	4,950	5,953
1	Mizuho Financial Group Inc.	0.500%	1/26/27	JPY	200,000	1,910
	Mizuho Financial Group Inc.	0.650%	1/26/27	JPY	261,000	2,489
	Mizuho Financial Group Inc.	0.402%	9/6/29	EUR	5,000	5,766
	Mizuho Financial Group Inc.	0.797%	4/15/30	EUR	10,000	11,882
	MUFG Bank Ltd.	0.875%	3/11/22	EUR	5,000	5,913
	MUFG Bank Ltd.	1.390%	5/31/22	JPY	100,000	972
	MUFG Bank Ltd.	1.950%	11/12/25	JPY	500,000	5,109
2	Nissan Motor Co. Ltd.	1.940%	9/15/23	EUR	2,241	2,663
2	Nissan Motor Co. Ltd.	2.652%	3/17/26	EUR	6,600	7,779
2	Nissan Motor Co. Ltd.	3.201%	9/17/28	EUR	6,100	7,187
	Panasonic Corp.	0.300%	9/20/23	JPY	400,000	3,856

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円)
Panasonic Corp.	0.934%	3/19/25	JPY	1,200,000	11,811
Panasonic Corp.	0.470%	9/18/26	JPY	1,800,000	17,199
Resona Bank Ltd.	1.780%	3/15/22	JPY	500,000	4,867
Shinkin Central Bank	0.110%	6/27/23	JPY	300,000	2,870
Shinkin Central Bank	0.110%	10/27/23	JPY	200,000	1,913
Sumitomo Mitsui Banking Corp.	1.000%	1/19/22	EUR	5,100	6,024
Sumitomo Mitsui Banking Corp.	2.750%	7/24/23	EUR	500	628
Sumitomo Mitsui Banking Corp.	0.267%	6/18/26	EUR	10,000	11,968
Sumitomo Mitsui Banking Corp.	0.409%	11/7/29	EUR	7,000	8,479
Sumitomo Mitsui Financial Group Inc.	0.606%	1/18/22	EUR	200	235
Sumitomo Mitsui Financial Group Inc.	3.662%	3/29/22	AUD	4,400	3,211
Sumitomo Mitsui Financial Group Inc.	0.819%	7/23/23	EUR	1,600	1,906
Sumitomo Mitsui Financial Group Inc.	0.849%	9/12/24	JPY	1,500,000	14,477
Sumitomo Mitsui Financial Group Inc.	0.934%	10/11/24	EUR	200	240
Sumitomo Mitsui Financial Group Inc.	1.546%	6/15/26	EUR	11,200	14,030
Sumitomo Mitsui Financial Group Inc.	0.585%	3/16/28	JPY	285,000	2,689
Sumitomo Mitsui Financial Group Inc.	0.632%	10/23/29	EUR	11,000	12,839
Sumitomo Mitsui Trust Bank Ltd.	1.620%	3/22/22	JPY	500,000	4,859
Takeda Pharmaceutical Co. Ltd.	1.125%	11/21/22	EUR	7,300	8,705
Takeda Pharmaceutical Co. Ltd.	2.250%	11/21/26	EUR	8,600	11,218
Takeda Pharmaceutical Co. Ltd.	1.000%	7/9/29	EUR	13,900	16,738
Takeda Pharmaceutical Co. Ltd.	3.000%	11/21/30	EUR	20,800	29,430
Takeda Pharmaceutical Co. Ltd.	2.000%	7/9/40	EUR	8,500	10,759
Toyota Motor Finance Netherlands BV	0.250%	1/10/22	EUR	200	234
Toyota Motor Finance Netherlands BV	0.625%	9/26/23	EUR	22,700	27,078
					<b>432,559</b>

#### ソブリン債(17.4%)

Central Nippon Expressway Co. Ltd.	0.070%	3/18/22	JPY	1,600,000	15,285
Deposit Insurance Corp. of Japan	0.100%	10/14/22	JPY	2,900,000	27,751
Deposit Insurance Corp. of Japan	0.100%	8/6/24	JPY	5,000,000	47,856
Development Bank of Japan Inc.	0.900%	3/14/22	JPY	250,000	2,417
Development Bank of Japan Inc.	0.819%	9/20/22	JPY	286,000	2,774
Development Bank of Japan Inc.	1.700%	9/20/22	JPY	760,000	7,485
Development Bank of Japan Inc.	0.645%	3/18/24	JPY	501,000	4,891
Development Bank of Japan Inc.	0.466%	12/12/24	JPY	600,000	5,842
Development Bank of Japan Inc.	0.450%	3/13/25	JPY	400,000	3,897
Development Bank of Japan Inc.	0.425%	9/11/25	JPY	757,000	7,379
Development Bank of Japan Inc.	0.020%	3/16/26	JPY	45,500	435
East Nippon Expressway Co. Ltd.	0.090%	6/20/22	JPY	600,000	5,735
East Nippon Expressway Co. Ltd.	0.090%	12/20/22	JPY	500,000	4,780
East Nippon Expressway Co. Ltd.	0.070%	6/20/25	JPY	1,320,000	12,604
East Nippon Expressway Co. Ltd.	0.140%	7/31/29	JPY	1,300,000	12,351
Fukuoka Prefecture	0.432%	6/18/49	JPY	350,000	3,135
Japan	0.100%	11/1/21	JPY	10,000,000	95,725
Japan	0.100%	12/1/21	JPY	30,000,000	287,228
Japan	0.100%	12/20/21	JPY	5,150,000	49,314
Japan	1.000%	12/20/21	JPY	11,100,000	107,364
Japan	1.100%	12/20/21	JPY	4,200,000	40,670
Japan	2.100%	12/20/21	JPY	105,000	1,028
Japan	0.100%	1/1/22	JPY	26,650,000	255,202
Japan	0.100%	2/1/22	JPY	17,000,000	162,825
Japan	0.100%	3/1/22	JPY	18,000,000	172,436
Japan	0.100%	3/20/22	JPY	26,475,000	253,672
Japan	0.900%	3/20/22	JPY	4,740,000	45,914
Japan	1.000%	3/20/22	JPY	8,120,000	78,761
Japan	0.100%	4/1/22	JPY	20,000,000	191,633
Japan	0.100%	5/1/22	JPY	12,000,000	115,002
Japan	0.100%	6/1/22	JPY	12,000,000	115,023
Japan	0.100%	6/20/22	JPY	45,910,000	440,108

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Japan	0.800%	6/20/22	JPY	12,120,000	117,506
Japan	0.900%	6/20/22	JPY	7,557,000	73,384
Japan	0.100%	9/1/22	JPY	10,000,000	95,907
Japan	0.100%	9/20/22	JPY	20,000,000	191,843
Japan	0.800%	9/20/22	JPY	4,170,000	40,523
Japan	1.900%	9/20/22	JPY	67,000	664
Japan	0.100%	12/20/22	JPY	24,100,000	231,294
Japan	0.700%	12/20/22	JPY	4,025,000	39,120
Japan	0.800%	12/20/22	JPY	2,605,000	25,372
Japan	1.400%	12/20/22	JPY	6,500,000	64,103
Japan	1.700%	12/20/22	JPY	3,500,000	34,731
Japan	0.100%	3/20/23	JPY	27,237,150	261,545
Japan	0.600%	3/20/23	JPY	12,020,000	116,787
Japan	1.000%	3/20/23	JPY	530,000	5,198
Japan	0.100%	6/20/23	JPY	34,300,000	329,532
Japan	0.800%	6/20/23	JPY	13,713,500	134,163
Japan	0.800%	6/20/23	JPY	600,000	5,870
Japan	1.800%	6/20/23	JPY	2,500,000	25,087
Japan	0.100%	9/20/23	JPY	17,550,000	168,698
Japan	0.600%	9/20/23	JPY	1,000,000	9,750
Japan	0.800%	9/20/23	JPY	1,256,000	12,315
Japan	1.900%	9/20/23	JPY	3,055,000	30,882
Japan	0.100%	12/20/23	JPY	22,613,750	217,484
Japan	0.600%	12/20/23	JPY	15,660,000	152,952
Japan	1.900%	12/20/23	JPY	1,800,000	18,281
Japan	0.100%	3/20/24	JPY	41,270,000	397,113
Japan	0.600%	3/20/24	JPY	18,890,000	184,819
Japan	1.900%	3/20/24	JPY	500,000	5,102
Japan	0.100%	6/20/24	JPY	29,850,000	287,356
Japan	0.600%	6/20/24	JPY	710,000	6,958
Japan	0.100%	9/20/24	JPY	28,150,000	271,119
Japan	0.500%	9/20/24	JPY	12,700,000	124,206
Japan	2.100%	9/20/24	JPY	1,305,000	13,539
Japan	0.100%	12/20/24	JPY	38,200,000	368,068
Japan	0.300%	12/20/24	JPY	10,060,000	97,728
Japan	0.500%	12/20/24	JPY	7,730,000	75,705
Japan	0.100%	3/20/25	JPY	16,000,000	154,220
Japan	0.400%	3/20/25	JPY	9,865,000	96,329
Japan	2.000%	3/20/25	JPY	75,000	783
Japan	0.100%	6/20/25	JPY	10,000,000	96,422
Japan	0.400%	6/20/25	JPY	8,000,000	78,203
Japan	1.900%	6/20/25	JPY	1,150,000	12,006
Japan	2.100%	6/20/25	JPY	3,000,000	31,586
Japan	0.400%	9/20/25	JPY	3,195,000	31,265
Japan	2.100%	9/20/25	JPY	200,000	2,116
Japan	0.300%	12/20/25	JPY	22,700,000	221,256
Japan	2.000%	12/20/25	JPY	3,340,000	35,344
Japan	0.100%	3/20/26	JPY	5,100,000	49,229
Japan	2.100%	3/20/26	JPY	860,000	9,188
Japan	2.200%	3/20/26	JPY	800,000	8,588
Japan	0.100%	6/20/26	JPY	5,208,300	50,295
Japan	0.100%	9/20/26	JPY	6,950,000	67,143
Japan	2.200%	9/20/26	JPY	60,000	651
Japan	2.300%	9/20/26	JPY	35,000	382
Japan	0.100%	12/20/26	JPY	12,955,000	125,196
Japan	2.100%	12/20/26	JPY	5,000,000	54,190
Japan	0.100%	3/20/27	JPY	11,235,000	108,597
Japan	2.000%	3/20/27	JPY	1,000,000	10,827
Japan	2.100%	3/20/27	JPY	350,000	3,811



	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)
Japan	0.100%	6/20/27	JPY	8,485,000	82,029
Japan	2.300%	6/20/27	JPY	20,000	221
Japan	0.100%	9/20/27	JPY	9,910,000	95,813
Japan	2.200%	9/20/27	JPY	15,000	166
Japan	0.100%	12/20/27	JPY	7,725,000	74,686
Japan	2.100%	12/20/27	JPY	2,241,000	24,726
Japan	0.100%	3/20/28	JPY	8,220,000	79,456
Japan	2.200%	3/20/28	JPY	3,950,000	44,043
Japan	2.400%	3/20/28	JPY	5,850,000	66,056
Japan	0.100%	6/20/28	JPY	8,750,000	84,560
Japan	2.400%	6/20/28	JPY	1,030,000	11,684
Japan	0.100%	9/20/28	JPY	13,720,250	132,557
Japan	2.100%	9/20/28	JPY	6,126,000	68,426
Japan	2.200%	9/20/28	JPY	1,200,000	13,494
Japan	0.100%	12/20/28	JPY	27,872,600	269,190
Japan	1.900%	12/20/28	JPY	7,240,000	80,055
Japan	2.100%	12/20/28	JPY	600,000	6,728
Japan	0.100%	3/20/29	JPY	47,170,000	455,315
Japan	1.900%	3/20/29	JPY	4,150,000	46,044
Japan	2.100%	3/20/29	JPY	4,513,000	50,795
Japan	0.100%	6/20/29	JPY	47,960,000	462,647
Japan	2.100%	6/20/29	JPY	5,530,000	62,465
Japan	0.100%	9/20/29	JPY	42,841,000	412,892
Japan	2.100%	9/20/29	JPY	8,580,000	97,264
Japan	2.800%	9/20/29	JPY	2,700,000	32,211
Japan	0.100%	12/20/29	JPY	40,200,000	387,076
Japan	2.100%	12/20/29	JPY	7,500,000	85,308
Japan	2.200%	12/20/29	JPY	5,740,000	65,790
Japan	0.100%	3/20/30	JPY	40,865,000	393,039
Japan	2.100%	3/20/30	JPY	80,000	913
Japan	2.200%	3/20/30	JPY	6,300,000	72,445
Japan	2.300%	5/20/30	JPY	170,000	1,974
Japan	0.100%	6/20/30	JPY	33,300,000	319,963
Japan	1.600%	6/20/30	JPY	570,000	6,261
Japan	1.800%	6/20/30	JPY	40,000	447
Japan	2.000%	6/20/30	JPY	5,000,000	56,757
Japan	1.800%	9/20/30	JPY	1,400,000	15,674
Japan	1.900%	9/20/30	JPY	4,370,000	49,336
Japan	2.000%	12/20/30	JPY	3,000,000	34,249
Japan	2.100%	12/20/30	JPY	8,170,000	94,059
Japan	1.900%	3/20/31	JPY	6,000,000	68,114
Japan	2.000%	3/20/31	JPY	12,180,000	139,474
Japan	2.200%	3/20/31	JPY	500,000	5,824
Japan	1.800%	6/20/31	JPY	4,500,000	50,766
Japan	1.900%	6/20/31	JPY	5,950,000	67,725
Japan	1.700%	9/20/31	JPY	25,000,000	280,180
Japan	1.800%	9/20/31	JPY	7,575,000	85,677
Japan	1.700%	12/20/31	JPY	6,700,000	75,258
Japan	1.800%	12/20/31	JPY	25,062,000	284,156
Japan	1.600%	3/20/32	JPY	8,950,000	99,792
Japan	1.700%	3/20/32	JPY	3,200,000	36,025
Japan	1.800%	3/20/32	JPY	1,130,000	12,843
Japan	1.500%	6/20/32	JPY	6,300,000	69,688
Japan	1.600%	6/20/32	JPY	3,108,000	34,722
Japan	1.700%	9/20/32	JPY	14,789,000	167,205
Japan	1.700%	12/20/32	JPY	11,230,000	127,225
Japan	1.800%	12/20/32	JPY	6,000,000	68,662
Japan	1.500%	3/20/33	JPY	12,463,100	138,566
Japan	1.600%	3/20/33	JPY	10,564,000	118,688

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Japan	1.700%	6/20/33	JPY	8,090,000	92,015
Japan	1.700%	6/20/33	JPY	1,550,000	17,630
Japan	1.700%	9/20/33	JPY	7,101,000	80,921
Japan	1.600%	12/20/33	JPY	10,900,000	123,090
Japan	2.000%	12/20/33	JPY	500,000	5,894
Japan	1.500%	3/20/34	JPY	13,485,250	150,835
Japan	2.400%	3/20/34	JPY	3,700,000	45,581
Japan	1.500%	6/20/34	JPY	9,680,000	108,417
Japan	2.500%	6/20/34	JPY	2,013,000	25,127
Japan	1.400%	9/20/34	JPY	18,200,000	201,738
Japan	2.500%	9/20/34	JPY	400,000	5,008
Japan	1.200%	12/20/34	JPY	11,810,000	127,914
Japan	2.400%	12/20/34	JPY	2,300,000	28,572
Japan	1.200%	3/20/35	JPY	11,560,000	125,291
Japan	2.300%	3/20/35	JPY	2,500,000	30,804
Japan	1.300%	6/20/35	JPY	12,960,000	142,320
Japan	2.300%	6/20/35	JPY	3,580,000	44,220
Japan	1.200%	9/20/35	JPY	11,600,000	125,863
Japan	2.500%	9/20/35	JPY	1,000,000	12,660
Japan	1.000%	12/20/35	JPY	6,850,000	72,436
Japan	2.300%	12/20/35	JPY	2,510,000	31,156
Japan	0.400%	3/20/36	JPY	14,820,000	144,016
Japan	2.500%	3/20/36	JPY	2,208,000	28,116
Japan	0.200%	6/20/36	JPY	13,000,000	122,417
Japan	2.500%	6/20/36	JPY	1,450,000	18,517
Japan	0.500%	9/20/36	JPY	14,730,000	145,048
Japan	2.500%	9/20/36	JPY	600,000	7,684
Japan	0.600%	12/20/36	JPY	16,900,000	168,827
Japan	2.300%	12/20/36	JPY	808,000	10,134
Japan	0.700%	3/20/37	JPY	40,005,000	405,517
Japan	2.400%	3/20/37	JPY	3,614,000	45,994
Japan	0.600%	6/20/37	JPY	12,020,000	119,932
Japan	0.600%	9/20/37	JPY	11,775,000	117,412
Japan	2.500%	9/20/37	JPY	17,000	220
Japan	0.600%	12/20/37	JPY	18,405,550	183,402
Japan	0.500%	3/20/38	JPY	44,710,000	438,008
Japan	2.500%	3/20/38	JPY	2,917,000	37,966
Japan	0.500%	6/20/38	JPY	27,530,000	269,434
Japan	0.700%	9/20/38	JPY	18,020,000	182,133
Japan	2.400%	9/20/38	JPY	2,532,000	32,702
Japan	0.500%	12/20/38	JPY	20,081,600	196,129
Japan	0.400%	3/20/39	JPY	25,399,100	243,492
Japan	2.300%	3/20/39	JPY	4,508,000	57,727
Japan	0.300%	6/20/39	JPY	21,840,000	205,357
Japan	0.300%	9/20/39	JPY	16,048,000	150,647
Japan	2.200%	9/20/39	JPY	8,928,000	113,249
Japan	0.300%	12/20/39	JPY	10,880,000	101,962
Japan	0.400%	3/20/40	JPY	19,600,000	186,855
Japan	2.300%	3/20/40	JPY	4,580,000	59,125
Japan	0.400%	6/20/40	JPY	24,600,000	234,138
Japan	2.000%	9/20/40	JPY	17,972,000	223,079
Japan	2.200%	3/20/41	JPY	13,268,000	170,203
Japan	2.000%	9/20/41	JPY	12,897,000	161,219
Japan	2.000%	3/20/42	JPY	15,226,850	191,013
Japan	1.900%	9/20/42	JPY	18,862,000	233,663
Japan	1.800%	3/20/43	JPY	8,235,000	100,653
Japan	1.900%	6/20/43	JPY	7,405,650	92,145
Japan	1.800%	9/20/43	JPY	3,486,750	42,726
Japan	1.700%	12/20/43	JPY	5,231,700	63,096

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Japan	1.700%	3/20/44	JPY	9,536,700	115,142
Japan	1.700%	6/20/44	JPY	6,405,400	77,415
Japan	1.700%	9/20/44	JPY	6,827,500	82,601
Japan	1.500%	12/20/44	JPY	10,415,000	121,619
Japan	1.500%	3/20/45	JPY	10,105,000	118,076
Japan	1.600%	6/20/45	JPY	4,200,000	50,036
Japan	1.400%	9/20/45	JPY	2,860,000	32,827
Japan	1.400%	12/20/45	JPY	5,410,000	62,122
Japan	0.800%	3/20/46	JPY	5,620,000	56,935
Japan	0.300%	6/20/46	JPY	5,800,000	52,102
Japan	0.500%	9/20/46	JPY	11,730,000	110,564
Japan	0.600%	12/20/46	JPY	10,650,000	102,710
Japan	0.800%	3/20/47	JPY	2,411,000	24,352
Japan	0.800%	6/20/47	JPY	6,440,000	64,994
Japan	0.800%	9/20/47	JPY	12,090,000	121,911
Japan	0.800%	12/20/47	JPY	14,505,000	146,136
Japan	0.800%	3/20/48	JPY	20,215,000	203,484
Japan	2.400%	3/20/48	JPY	800,000	11,141
Japan	0.700%	6/20/48	JPY	15,750,000	154,551
Japan	0.900%	9/20/48	JPY	13,394,450	137,848
Japan	0.700%	12/20/48	JPY	13,998,500	137,048
Japan	0.500%	3/20/49	JPY	14,785,000	137,229
Japan	2.200%	3/20/49	JPY	1,625,000	21,950
Japan	0.400%	6/20/49	JPY	16,648,600	150,100
Japan	0.400%	9/20/49	JPY	15,640,000	140,718
Japan	0.400%	12/20/49	JPY	13,252,000	118,998
Japan	0.400%	3/20/50	JPY	11,850,000	106,197
Japan	2.200%	3/20/50	JPY	2,240,000	30,392
Japan	0.600%	6/20/50	JPY	17,400,000	164,545
Japan	2.200%	3/20/51	JPY	3,058,000	41,721
Japan	2.000%	3/20/52	JPY	4,860,000	64,209
Japan	1.900%	3/20/53	JPY	3,147,000	40,995
Japan	1.700%	3/20/54	JPY	7,175,000	89,970
Japan	1.400%	3/20/55	JPY	7,685,000	90,121
Japan	0.400%	3/20/56	JPY	11,330,000	99,289
Japan	0.900%	3/20/57	JPY	12,841,300	131,940
Japan	0.800%	3/20/58	JPY	12,441,950	123,992
Japan	0.500%	3/20/59	JPY	14,620,000	131,527
<sup>11</sup> Japan Expressway Holding & Debt Repayment Agency	0.895%	6/30/22	JPY	1,200,000	11,632
<sup>11</sup> Japan Expressway Holding & Debt Repayment Agency	0.839%	7/29/22	JPY	500,000	4,845
<sup>11</sup> Japan Expressway Holding & Debt Repayment Agency	0.801%	8/31/22	JPY	800,000	7,754
Japan Expressway Holding & Debt Repayment Agency	0.765%	9/20/22	JPY	200,000	1,936
Japan Expressway Holding & Debt Repayment Agency	0.796%	9/20/22	JPY	300,000	2,906
<sup>11</sup> Japan Expressway Holding & Debt Repayment Agency	0.819%	9/30/22	JPY	1,500,000	14,553
<sup>11</sup> Japan Expressway Holding & Debt Repayment Agency	0.791%	10/31/22	JPY	86,700	841
<sup>11</sup> Japan Expressway Holding & Debt Repayment Agency	0.805%	11/30/22	JPY	1,568,700	15,236
<sup>11</sup> Japan Expressway Holding & Debt Repayment Agency	0.834%	1/31/23	JPY	900,000	8,758
<sup>11</sup> Japan Expressway Holding & Debt Repayment Agency	0.815%	2/28/23	JPY	557,700	5,428

		クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
11	Japan Expressway Holding & Debt Repayment Agency	0.668%	3/17/23	JPY	800,000	7,763
11	Japan Expressway Holding & Debt Repayment Agency	0.541%	4/28/23	JPY	800,000	7,744
11	Japan Expressway Holding & Debt Repayment Agency	0.882%	6/30/23	JPY	817,000	7,987
11	Japan Expressway Holding & Debt Repayment Agency	0.911%	7/31/23	JPY	1,300,000	12,729
11	Japan Expressway Holding & Debt Repayment Agency	0.669%	11/30/23	JPY	1,000,000	9,750
11	Japan Expressway Holding & Debt Repayment Agency	0.693%	12/28/23	JPY	500,000	4,881
11	Japan Expressway Holding & Debt Repayment Agency	0.660%	2/29/24	JPY	2,000,000	19,524
11	Japan Expressway Holding & Debt Repayment Agency	0.645%	3/29/24	JPY	1,000,000	9,762
11	Japan Expressway Holding & Debt Repayment Agency	0.669%	4/30/24	JPY	1,000,000	9,775
11	Japan Expressway Holding & Debt Repayment Agency	0.660%	5/31/24	JPY	1,000,000	9,778
11	Japan Expressway Holding & Debt Repayment Agency	0.601%	7/31/24	JPY	2,000,000	19,536
11	Japan Expressway Holding & Debt Repayment Agency	0.544%	9/30/24	JPY	25,000	244
11	Japan Expressway Holding & Debt Repayment Agency	0.539%	10/31/24	JPY	1,000,000	9,758
11	Japan Expressway Holding & Debt Repayment Agency	0.495%	11/29/24	JPY	1,520,000	14,812
11	Japan Expressway Holding & Debt Repayment Agency	0.466%	12/27/24	JPY	2,000,000	19,473
11	Japan Expressway Holding & Debt Repayment Agency	0.320%	1/31/25	JPY	400,000	3,873
11	Japan Expressway Holding & Debt Repayment Agency	0.414%	2/28/25	JPY	409,000	3,977
11	Japan Expressway Holding & Debt Repayment Agency	0.450%	3/31/25	JPY	500,000	4,870
11	Japan Expressway Holding & Debt Repayment Agency	0.509%	5/30/25	JPY	580,000	5,668
11	Japan Expressway Holding & Debt Repayment Agency	0.557%	7/31/25	JPY	14,000	137
11	Japan Expressway Holding & Debt Repayment Agency	0.440%	8/29/25	JPY	64,000	624
11	Japan Expressway Holding & Debt Repayment Agency	0.320%	1/30/26	JPY	751,000	7,289
11	Japan Expressway Holding & Debt Repayment Agency	2.450%	3/19/26	JPY	180,000	1,937
11	Japan Expressway Holding & Debt Repayment Agency	2.280%	4/20/27	JPY	80,000	871
11	Japan Expressway Holding & Debt Repayment Agency	0.140%	4/30/27	JPY	2,300,000	22,140
11	Japan Expressway Holding & Debt Repayment Agency	0.110%	5/31/27	JPY	11,000	106
11	Japan Expressway Holding & Debt Repayment Agency	0.130%	6/30/27	JPY	300,000	2,886
11	Japan Expressway Holding & Debt Repayment Agency	0.155%	8/31/27	JPY	600,000	5,782
11	Japan Expressway Holding & Debt Repayment Agency	0.090%	9/30/27	JPY	2,969,000	28,485

	クーポン	満期日	通貨	額面 (千)	市場価格 (千米ドル)	
11	Japan Expressway Holding & Debt Repayment Agency	2.340%	10/20/27	JPY	700,000	7,715
11	Japan Expressway Holding & Debt Repayment Agency	0.170%	10/29/27	JPY	1,200,000	11,577
	Japan Expressway Holding & Debt Repayment Agency	0.160%	11/30/27	JPY	600,000	5,785
	Japan Expressway Holding & Debt Repayment Agency	2.250%	12/20/27	JPY	100,000	1,099
	Japan Expressway Holding & Debt Repayment Agency	0.185%	1/31/28	JPY	500,000	4,831
	Japan Expressway Holding & Debt Repayment Agency	2.420%	6/20/28	JPY	880,000	9,863
	Japan Expressway Holding & Debt Repayment Agency	2.370%	9/20/28	JPY	50,000	561
	Japan Expressway Holding & Debt Repayment Agency	2.410%	4/20/29	JPY	350,000	3,974
11	Japan Expressway Holding & Debt Repayment Agency	2.100%	12/28/29	JPY	500,000	5,652
11	Japan Expressway Holding & Debt Repayment Agency	1.427%	7/31/34	JPY	700,000	7,712
11	Japan Expressway Holding & Debt Repayment Agency	1.338%	10/31/34	JPY	100,000	1,092
11	Japan Expressway Holding & Debt Repayment Agency	0.970%	1/31/35	JPY	2,000,000	20,877
11	Japan Expressway Holding & Debt Repayment Agency	1.240%	7/31/35	JPY	600,000	6,485
11	Japan Expressway Holding & Debt Repayment Agency	0.934%	1/31/36	JPY	3,600,000	37,432
11	Japan Expressway Holding & Debt Repayment Agency	0.306%	4/30/36	JPY	200,000	1,898
11	Japan Expressway Holding & Debt Repayment Agency	0.149%	7/31/36	JPY	2,100,000	19,415
11	Japan Expressway Holding & Debt Repayment Agency	0.397%	10/31/36	JPY	200,000	1,919
11	Japan Expressway Holding & Debt Repayment Agency	0.591%	1/29/38	JPY	2,000,000	19,729
11	Japan Expressway Holding & Debt Repayment Agency	0.538%	5/31/38	JPY	400,000	3,907
	Japan Expressway Holding & Debt Repayment Agency	0.543%	6/30/38	JPY	100,000	980
	Japan Expressway Holding & Debt Repayment Agency	0.500%	9/17/38	JPY	200,000	1,909
	Japan Expressway Holding & Debt Repayment Agency	0.625%	9/30/38	JPY	400,000	3,957
	Japan Expressway Holding & Debt Repayment Agency	0.500%	3/18/39	JPY	200,000	1,905
11	Japan Expressway Holding & Debt Repayment Agency	2.300%	2/29/40	JPY	200,000	2,566
	Japan Expressway Holding & Debt Repayment Agency	2.960%	3/19/46	JPY	350,000	5,091
	Japan Expressway Holding & Debt Repayment Agency	2.870%	12/20/46	JPY	80,000	1,155
	Japan Expressway Holding & Debt Repayment Agency	2.700%	3/20/48	JPY	2,050,000	29,109
11	Japan Expressway Holding & Debt Repayment Agency	0.686%	7/31/48	JPY	300,000	2,903
	Japan Expressway Holding & Debt Repayment Agency	0.542%	5/31/49	JPY	900,000	8,332

		クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
11	Japan Expressway Holding & Debt Repayment Agency	0.306%	3/31/50	JPY	300,000	2,590
	Japan Expressway Holding & Debt Repayment Agency	1.861%	3/19/55	JPY	2,400,000	29,380
11	Japan Finance Corp.	0.001%	6/30/22	JPY	3,000,000	28,649
	Japan Finance Corp.	0.001%	7/31/24	JPY	2,050,000	19,580
11	Japan Finance Organization for Municipalities	0.900%	3/14/22	JPY	600,000	5,801
11	Japan Finance Organization for Municipalities	0.977%	4/22/22	JPY	2,200,000	21,316
11	Japan Finance Organization for Municipalities	0.819%	9/16/22	JPY	1,000,000	9,699
	Japan Finance Organization for Municipalities	0.801%	10/28/22	JPY	850,000	8,242
11	Japan Finance Organization for Municipalities	0.815%	2/17/23	JPY	1,500,000	14,598
11	Japan Finance Organization for Municipalities	0.668%	3/17/23	JPY	370,000	3,591
	Japan Finance Organization for Municipalities	0.678%	3/28/23	JPY	500,000	4,849
	Japan Finance Organization for Municipalities	0.576%	4/28/23	JPY	800,000	7,744
11	Japan Finance Organization for Municipalities	0.882%	6/16/23	JPY	1,000,000	9,774
11	Japan Finance Organization for Municipalities	0.311%	7/28/23	JPY	1,830,000	17,630
	Japan Finance Organization for Municipalities	0.922%	7/28/23	JPY	300,000	2,935
11	Japan Finance Organization for Municipalities	0.835%	8/14/23	JPY	54,000	528
11	Japan Finance Organization for Municipalities	0.801%	9/15/23	JPY	50,000	489
11	Japan Finance Organization for Municipalities	0.669%	11/17/23	JPY	1,579,000	15,393
11	Japan Finance Organization for Municipalities	0.660%	2/16/24	JPY	1,000,000	9,761
11	Japan Finance Organization for Municipalities	0.669%	4/12/24	JPY	1,550,000	15,150
11	Japan Finance Organization for Municipalities	0.660%	5/21/24	JPY	3,058,000	29,901
11	Japan Finance Organization for Municipalities	0.391%	4/25/25	JPY	225,000	2,186
11	Japan Finance Organization for Municipalities	0.484%	6/13/25	JPY	202,000	1,972
11	Japan Finance Organization for Municipalities	0.320%	1/19/26	JPY	1,000,000	9,706
11	Japan Finance Organization for Municipalities	0.145%	2/16/26	JPY	90,000	866
11	Japan Finance Organization for Municipalities	0.020%	3/13/26	JPY	149,700	1,431
11	Japan Finance Organization for Municipalities	0.140%	4/16/27	JPY	250,000	2,407
11	Japan Finance Organization for Municipalities	0.110%	5/21/27	JPY	1,500,000	14,413
11	Japan Finance Organization for Municipalities	0.160%	7/16/27	JPY	1,000,000	9,642
11	Japan Finance Organization for Municipalities	0.170%	10/15/27	JPY	1,000,000	9,650

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Japan Finance Organization for Municipalities	0.160%	11/15/27	JPY	2,000,000	19,288
Japan Finance Organization for Municipalities	0.185%	1/21/28	JPY	2,000,000	19,322
Japan Finance Organization for Municipalities	2.290%	4/27/29	JPY	80,000	901
Japan Finance Organization for Municipalities	2.220%	1/28/30	JPY	2,130,000	24,161
Japan Government Five Year Bond	0.100%	9/20/25	JPY	43,500,000	419,577
Japan Government Forty Year Bond	0.500%	3/20/60	JPY	9,750,000	87,456
Japan Government Thirty Year Bond	0.600%	9/20/50	JPY	1,300,000	12,309
Japan Government Twenty Year Bond	0.400%	9/20/40	JPY	7,800,000	74,150
Japan Highway Public Corp.	2.700%	6/20/22	JPY	390,000	3,887
Japan Highway Public Corp.	1.540%	12/20/22	JPY	500,000	4,928
Japan Housing Finance Agency	0.075%	10/20/26	JPY	4,230,000	40,341
Major Joint Local Government Bond	0.250%	9/28/28	JPY	1,362,500	13,208
Major Joint Local Government Bond	1.280%	2/25/21	JPY	200,000	1,917
Major Joint Local Government Bond	1.030%	11/25/21	JPY	200,000	1,930
Major Joint Local Government Bond	1.070%	12/24/21	JPY	400,000	3,865
Major Joint Local Government Bond	1.010%	2/25/22	JPY	75,000	726
Major Joint Local Government Bond	0.890%	6/24/22	JPY	800,000	7,749
Major Joint Local Government Bond	0.820%	9/22/22	JPY	90,000	872
Major Joint Local Government Bond	0.800%	11/25/22	JPY	250,000	2,426
Major Joint Local Government Bond	0.720%	12/22/22	JPY	400,000	3,877
Major Joint Local Government Bond	0.680%	3/24/23	JPY	700,000	6,790
Major Joint Local Government Bond	0.910%	7/25/23	JPY	500,000	4,891
Major Joint Local Government Bond	0.820%	8/25/23	JPY	90,000	879
Major Joint Local Government Bond	0.680%	10/25/23	JPY	200,000	1,947
Major Joint Local Government Bond	0.660%	11/24/23	JPY	1,440,000	14,020
Major Joint Local Government Bond	0.710%	12/25/23	JPY	3,700,000	36,099
Major Joint Local Government Bond	0.760%	1/25/24	JPY	1,500,000	14,665
Major Joint Local Government Bond	0.689%	4/25/24	JPY	250,000	2,443
Major Joint Local Government Bond	0.674%	5/24/24	JPY	400,000	3,908
Major Joint Local Government Bond	0.659%	6/25/24	JPY	800,000	7,816
Major Joint Local Government Bond	0.611%	7/25/24	JPY	700,000	6,830
Major Joint Local Government Bond	0.566%	8/23/24	JPY	500,000	4,874
Major Joint Local Government Bond	0.554%	9/25/24	JPY	1,500,000	14,623
Major Joint Local Government Bond	0.456%	12/25/24	JPY	2,400,000	23,321
Major Joint Local Government Bond	0.448%	2/25/25	JPY	2,300,000	22,369
Major Joint Local Government Bond	0.470%	3/25/25	JPY	1,750,000	17,043
Major Joint Local Government Bond	0.406%	4/25/25	JPY	3,650,000	35,456
Major Joint Local Government Bond	0.553%	5/23/25	JPY	5,100,000	49,866
Major Joint Local Government Bond	0.548%	6/25/25	JPY	2,600,000	25,432
Major Joint Local Government Bond	0.553%	7/25/25	JPY	1,243,700	12,173
Major Joint Local Government Bond	0.500%	8/25/25	JPY	1,600,000	15,625
Major Joint Local Government Bond	0.510%	9/25/25	JPY	2,170,600	21,215
Major Joint Local Government Bond	0.496%	11/25/25	JPY	1,000,000	9,772
Major Joint Local Government Bond	0.469%	12/25/25	JPY	5,100,000	49,788
Major Joint Local Government Bond	0.145%	12/25/26	JPY	3,300,000	31,697
Major Joint Local Government Bond	0.180%	1/25/27	JPY	3,090,000	29,746
Major Joint Local Government Bond	0.245%	2/25/27	JPY	1,700,000	16,428
Major Joint Local Government Bond	0.210%	3/25/27	JPY	1,948,000	18,785
Major Joint Local Government Bond	0.215%	10/25/27	JPY	792,400	7,652
Major Joint Local Government Bond	0.240%	2/25/28	JPY	399,000	3,856
Major Joint Local Government Bond	0.180%	4/25/28	JPY	5,700,000	54,847
Major Joint Local Government Bond	0.200%	5/25/28	JPY	890,000	8,576
Major Joint Local Government Bond	0.205%	6/23/28	JPY	1,046,000	10,083
Major Joint Local Government Bond	0.175%	7/25/28	JPY	30,000	289
Major Joint Local Government Bond	0.245%	8/25/28	JPY	340,000	3,287

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Major Joint Local Government Bond	0.160%	1/25/29	JPY	1,610,000	15,458
Major Joint Local Government Bond	0.140%	2/22/29	JPY	1,600,000	15,335
Major Joint Local Government Bond	0.095%	2/25/30	JPY	30,000	286
Major Joint Local Government Bond	0.150%	6/25/30	JPY	1,000,000	9,571
Major Joint Local Government Bond	0.125%	10/25/30	JPY	400,000	3,815
Metropolitan Expressway Co. Ltd.	0.090%	9/20/22	JPY	600,000	5,735
<sup>11</sup> New Kansai International Airport Co. Ltd.	0.882%	6/27/23	JPY	50,000	489
Osaka Prefecture	1.453%	9/26/34	JPY	270,000	2,976
Shoko Chukin Bank Ltd.	0.060%	5/27/22	JPY	4,200,000	40,107
Tokyo Metropolitan Government	0.990%	12/20/21	JPY	103,500	999
Tokyo Metropolitan Government	0.770%	9/20/22	JPY	300,000	2,904
Tokyo Metropolitan Government	0.760%	12/20/22	JPY	185,000	1,795
Tokyo Metropolitan Government	0.860%	3/20/23	JPY	800,000	7,795
Tokyo Metropolitan Government	0.700%	9/20/23	JPY	450,000	4,383
Tokyo Metropolitan Government	0.720%	12/20/23	JPY	30,000	293
Tokyo Metropolitan Government	0.730%	12/20/23	JPY	2,000,000	19,529
Tokyo Metropolitan Government	0.635%	3/19/24	JPY	700,000	6,825
Tokyo Metropolitan Government	0.690%	3/19/24	JPY	190,000	1,856
Tokyo Metropolitan Government	0.505%	9/20/24	JPY	700,000	6,813
Tokyo Metropolitan Government	0.426%	12/20/24	JPY	140,000	1,360
Tokyo Metropolitan Government	0.386%	3/19/25	JPY	1,000,000	9,705
Tokyo Metropolitan Government	0.435%	3/19/25	JPY	2,478,000	24,102
Tokyo Metropolitan Government	0.499%	6/20/25	JPY	750,000	7,322
Tokyo Metropolitan Government	0.533%	6/20/25	JPY	500,000	4,889
Tokyo Metropolitan Government	0.456%	9/19/25	JPY	500,000	4,876
Tokyo Metropolitan Government	0.475%	9/19/25	JPY	1,100,000	10,737
Tokyo Metropolitan Government	0.444%	12/19/25	JPY	670,000	6,536
Tokyo Metropolitan Government	0.075%	9/18/26	JPY	177,400	1,696
Tokyo Metropolitan Government	0.210%	3/19/27	JPY	2,000,000	19,274
Tokyo Metropolitan Government	0.040%	6/20/29	JPY	1,600,000	15,196
Tokyo Metropolitan Government	1.980%	6/20/31	JPY	100,000	1,137
Tokyo Metropolitan Government	1.293%	6/20/35	JPY	100,000	1,086
West Nippon Expressway Co. Ltd.	0.090%	9/20/22	JPY	500,000	4,779
West Nippon Expressway Co. Ltd.	0.070%	9/20/23	JPY	1,000,000	9,539
West Nippon Expressway Co. Ltd.	0.170%	5/22/26	JPY	830,000	7,954
					<b>27,367,699</b>
<b>日本合計(取得原価 25,795,827 米ドル)</b>					<b>27,800,258</b>
<b>ジャージー(チャネル諸島)(0.0%)</b>					
<b>ソブリン債(0.0%)</b>					
Bailiwick of Jersey	3.750%	6/9/54	GBP	1,510	3,072
<b>ジャージー(チャネル諸島)合計(取得原価 2,580 米ドル)</b>					<b>3,072</b>
<b>カザフスタン(0.0%)</b>					
<b>ソブリン債(0.0%)</b>					
Republic of Kazakhstan	1.550%	11/9/23	EUR	2,000	2,386
<sup>2</sup> Republic of Kazakhstan	1.550%	11/9/23	EUR	3,150	3,758
<sup>2</sup> Republic of Kazakhstan	0.600%	9/30/26	EUR	6,300	7,178
Republic of Kazakhstan	0.600%	9/30/26	EUR	2,500	2,848
Republic of Kazakhstan	2.375%	11/9/28	EUR	10,000	12,750
<sup>2</sup> Republic of Kazakhstan	1.500%	9/30/34	EUR	4,800	5,462
<b>カザフスタン合計(取得原価 32,315 米ドル)</b>					<b>34,382</b>
<b>ラトビア(0.0%)</b>					
<b>ソブリン債(0.0%)</b>					
<sup>2</sup> Republic of Latvia	2.625%	1/21/21	EUR	1,000	1,170
Republic of Latvia	2.625%	1/21/21	EUR	1,000	1,170
Republic of Latvia	2.875%	4/30/24	EUR	1,000	1,301
<b>ラトビア合計(取得原価 3,649 米ドル)</b>					<b>3,641</b>



	クーポン	満期日	通貨	額面 (千)	市場価格 (千米ドル)
<b>リトアニア(0.0%)</b>					
<b>ソブリン債(0.0%)</b>					
Republic of Lithuania	2.125%	10/29/26	EUR	13,800	18,536
<b>リトアニア合計(取得原価 16,662 米ドル)</b>					<b>18,536</b>
<b>ルクセンブルグ(0.1%)</b>					
<b>社債 (0.1%)</b>					
Blackstone Property Partners Europe Holdings Sarl	1.400%	7/6/22	EUR	3,100	3,667
Blackstone Property Partners Europe Holdings Sarl	2.000%	2/15/24	EUR	14,300	17,321
Blackstone Property Partners Europe Holdings Sarl	2.200%	7/24/25	EUR	9,550	11,730
Blackstone Property Partners Europe Holdings Sarl	1.750%	3/12/29	EUR	17,000	20,009
Logicor Financing Sarl	1.500%	11/14/22	EUR	7,000	8,351
Logicor Financing Sarl	2.250%	5/13/25	EUR	3,100	3,854
Logicor Financing Sarl	1.625%	7/15/27	EUR	10,000	12,061
Logicor Financing Sarl	3.250%	11/13/28	EUR	7,800	10,471
NORD/LB Luxembourg SA Covered Bond Bank	0.375%	6/15/23	EUR	10,000	11,866
NORD/LB Luxembourg SA Covered Bond Bank	0.375%	3/7/24	EUR	5,000	5,956
Prologis International Funding II SA	1.750%	3/15/28	EUR	500	648
Prologis International Funding II SA	0.875%	7/9/29	EUR	6,000	7,284
SELP Finance Sarl	1.250%	10/25/23	EUR	4,100	4,914
					<b>118,132</b>
<b>ソブリン債(0.0%)</b>					
Grand Duchy of Luxembourg	2.250%	3/21/22	EUR	4,000	4,851
Grand Duchy of Luxembourg	2.250%	3/19/28	EUR	3,000	4,218
					9,069
<b>ルクセンブルグ合計(取得原価 120,385 米ドル)</b>					<b>127,201</b>
<b>マレーシア(0.7%)</b>					
<b>ソブリン債(0.7%)</b>					
Federation of Malaysia	3.418%	8/15/22	MYR	15,000	3,722
Federation of Malaysia	3.795%	9/30/22	MYR	160,000	40,034
Federation of Malaysia	3.480%	3/15/23	MYR	210,500	52,685
Federation of Malaysia	3.757%	4/20/23	MYR	100,000	25,218
Federation of Malaysia	3.800%	8/17/23	MYR	165,000	41,840
Federation of Malaysia	3.478%	6/14/24	MYR	260,000	65,970
Federation of Malaysia	4.181%	7/15/24	MYR	142,000	36,893
Federation of Malaysia	4.059%	9/30/24	MYR	54,000	14,019
Federation of Malaysia	3.882%	3/14/25	MYR	85,000	22,035
Federation of Malaysia	3.955%	9/15/25	MYR	467,000	122,306
Federation of Malaysia	4.392%	4/15/26	MYR	70,000	18,721
Federation of Malaysia	3.906%	7/15/26	MYR	129,000	33,818
Federation of Malaysia	3.900%	11/30/26	MYR	131,500	34,474
Federation of Malaysia	3.892%	3/15/27	MYR	500	131
Federation of Malaysia	3.899%	11/16/27	MYR	97,000	25,501
Federation of Malaysia	3.733%	6/15/28	MYR	256,400	66,794
Federation of Malaysia	3.885%	8/15/29	MYR	239,785	63,188
Federation of Malaysia	4.498%	4/15/30	MYR	140,500	38,793
Federation of Malaysia	4.232%	6/30/31	MYR	20,700	5,620
Federation of Malaysia	4.127%	4/15/32	MYR	25,000	6,713
Federation of Malaysia	3.844%	4/15/33	MYR	293,550	76,423
Federation of Malaysia	4.642%	11/7/33	MYR	113,700	31,799
Federation of Malaysia	3.828%	7/5/34	MYR	212,190	55,017
Federation of Malaysia	4.254%	5/31/35	MYR	107,000	28,564
Federation of Malaysia	4.762%	4/7/37	MYR	46,600	13,026

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Federation of Malaysia	4.893%	6/8/38	MYR	197,500	55,805
Federation of Malaysia	3.757%	5/22/40	MYR	140,000	35,014
Federation of Malaysia	4.935%	9/30/43	MYR	9,298	2,595
Federation of Malaysia	4.736%	3/15/46	MYR	35,000	9,451
Federation of Malaysia	4.921%	7/6/48	MYR	114,000	31,576
Federation of Malaysia	4.065%	6/15/50	MYR	28,520	7,002
<b>マレーシア合計(取得原価 1,011,699 米ドル)</b>				<b>1,064,747</b>	
<b>メキシコ(0.7%)</b>					
<b>社債 (0.0%)</b>					
America Movil SAB de CV	4.750%	6/28/22	EUR	5,005	6,288
America Movil SAB de CV	1.500%	3/10/24	EUR	600	733
America Movil SAB de CV	5.000%	10/27/26	GBP	2,300	3,622
America Movil SAB de CV	0.750%	6/26/27	EUR	4,300	5,137
America Movil SAB de CV	2.125%	3/10/28	EUR	5,100	6,699
America Movil SAB de CV	5.750%	6/28/30	GBP	3,900	6,839
America Movil SAB de CV	4.375%	8/7/41	GBP	7,300	12,614
<sup>1</sup> America Movil SAB de CV	6.375%	9/6/73	EUR	8,400	11,104
Fomento Economico Mexicano SAB de CV	1.750%	3/20/23	EUR	1,692	2,042
				<b>55,078</b>	
<b>ソブリン債(0.7%)</b>					
United Mexican States	6.500%	6/10/21	MXN	1,187,500	56,671
United Mexican States	7.250%	12/9/21	MXN	150,000	7,284
United Mexican States	6.500%	6/9/22	MXN	2,260,000	109,799
United Mexican States	6.750%	3/9/23	MXN	550,000	27,155
United Mexican States	2.750%	4/22/23	EUR	7,000	8,612
United Mexican States	8.000%	12/7/23	MXN	1,212,600	62,347
United Mexican States	1.625%	3/6/24	EUR	3,000	3,617
United Mexican States	8.000%	9/5/24	MXN	1,209,000	62,964
United Mexican States	10.000%	12/5/24	MXN	1,453,500	80,977
United Mexican States	1.375%	1/15/25	EUR	10,770	12,753
United Mexican States	5.750%	3/5/26	MXN	1,050,000	50,365
United Mexican States	1.625%	4/8/26	EUR	4,105	4,853
United Mexican States	7.500%	6/3/27	MXN	1,675,000	86,848
<sup>1</sup> United Mexican States	1.350%	9/18/27	EUR	6,070	7,048
United Mexican States	1.750%	4/17/28	EUR	16,500	19,391
United Mexican States	3.625%	4/9/29	EUR	9,200	12,175
United Mexican States	8.500%	5/31/29	MXN	1,610,000	88,608
<sup>1</sup> United Mexican States	1.125%	1/17/30	EUR	7,630	8,309
United Mexican States	3.375%	2/23/31	EUR	18,000	23,603
United Mexican States	7.750%	5/29/31	MXN	765,000	40,192
United Mexican States	7.750%	11/23/34	MXN	510,000	26,520
United Mexican States	10.000%	11/20/36	MXN	450,000	27,794
United Mexican States	8.500%	11/18/38	MXN	1,095,000	59,654
United Mexican States	2.875%	4/8/39	EUR	9,885	11,798
United Mexican States	7.750%	11/13/42	MXN	1,138,000	57,458
United Mexican States	3.000%	3/6/45	EUR	7,500	9,112
United Mexican States	8.000%	11/7/47	MXN	910,000	46,900
United Mexican States	5.625%	3/19/14	GBP	6,006	8,264
United Mexican States	4.000%	3/15/15	EUR	3,400	4,089
				<b>1,025,160</b>	
<b>メキシコ合計(取得原価 1,155,829 米ドル)</b>				<b>1,080,238</b>	
<b>オランダ(2.7%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.1%)</b>					
ABN AMRO Bank NV	3.500%	9/21/22	EUR	1,100	1,379
ABN AMRO Bank NV	2.500%	9/5/23	EUR	7,000	8,863
ABN AMRO Bank NV	2.375%	1/23/24	EUR	16,400	20,902
ABN AMRO Bank NV	1.500%	9/30/30	EUR	21,700	29,738
ABN AMRO Bank NV	1.000%	4/13/31	EUR	8,000	10,539

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Aegon Bank NV	0.250%	5/25/23	EUR	18,500	21,925
Aegon Bank NV	0.750%	6/27/27	EUR	2,500	3,111
Cooperatieve Rabobank UA	1.500%	4/26/38	EUR	6,900	10,181
de Volksbank NV	0.500%	1/30/26	EUR	7,400	9,035
de Volksbank NV	0.750%	10/24/31	EUR	5,000	6,381
Highbury Finance BV	7.017%	3/20/23	GBP	565	802
ING Bank NV	3.375%	1/10/22	EUR	11,100	13,532
ING Bank NV	1.875%	5/22/23	EUR	17,400	21,520
Nationale-Nederlanden Bank NV	0.250%	2/27/24	EUR	11,000	13,103
NIBC Bank NV	0.250%	4/22/22	EUR	31,235	36,732
<sup>1</sup> NIBC Bank NV	0.625%	6/1/58	EUR	11,600	14,245
					<b>221,988</b>
<b>社債 (0.7%)</b>					
ABN AMRO Bank NV	4.125%	3/28/22	EUR	1,100	1,361
ABN AMRO Bank NV	0.625%	5/31/22	EUR	600	709
ABN AMRO Bank NV	1.375%	6/7/22	GBP	3,200	4,209
ABN AMRO Bank NV	7.125%	7/6/22	EUR	6,500	8,441
ABN AMRO Bank NV	0.500%	7/17/23	EUR	3,000	3,561
ABN AMRO Bank NV	2.500%	11/29/23	EUR	4,100	5,170
ABN AMRO Bank NV	0.875%	1/15/24	EUR	6,000	7,219
ABN AMRO Bank NV	1.250%	5/28/25	EUR	13,700	16,655
ABN AMRO Bank NV	0.875%	1/14/26	EUR	1,000	1,248
ABN AMRO Bank NV	0.600%	1/15/27	EUR	5,000	5,913
ABN AMRO Bank NV	1.375%	1/10/34	EUR	14,300	19,986
ABN AMRO Bank NV	1.375%	1/12/37	EUR	21,900	31,403
ABN AMRO Bank NV	1.450%	4/12/38	EUR	3,500	5,127
ABN AMRO Bank NV	1.125%	4/23/39	EUR	5,000	7,045
Aegon Bank NV	0.375%	11/21/24	EUR	10,000	12,020
Aegon NV	1.000%	12/8/23	EUR	1,100	1,323
Aegon NV	6.625%	12/16/39	GBP	900	2,011
<sup>1</sup> Aegon NV	4.000%	4/25/44	EUR	2,000	2,486
Akzo Nobel NV	1.750%	11/7/24	EUR	3,600	4,519
Akzo Nobel NV	1.125%	4/8/26	EUR	4,100	5,137
ASML Holding NV	3.375%	9/19/23	EUR	1,000	1,286
ASML Holding NV	1.375%	7/7/26	EUR	10,800	13,642
ASML Holding NV	1.625%	5/28/27	EUR	1,400	1,810
<sup>1</sup> ASR Nederland NV	5.125%	9/29/45	EUR	3,000	4,002
<sup>1</sup> ASR Nederland NV	3.375%	5/2/49	EUR	6,149	7,644
Cooperatieve Rabobank UA	3.750%	11/9/20	EUR	14,150	16,490
Cooperatieve Rabobank UA	4.000%	1/11/22	EUR	23,800	29,169
Cooperatieve Rabobank UA	2.250%	3/23/22	GBP	500	665
Cooperatieve Rabobank UA	4.750%	6/6/22	EUR	5,600	7,048
Cooperatieve Rabobank UA	4.125%	9/14/22	EUR	8,000	10,016
Cooperatieve Rabobank UA	4.000%	9/19/22	GBP	3,187	4,401
Cooperatieve Rabobank UA	0.500%	12/6/22	EUR	12,215	14,463
Cooperatieve Rabobank UA	2.375%	5/22/23	EUR	5,750	7,152
Cooperatieve Rabobank UA	3.875%	7/25/23	EUR	3,350	4,290
Cooperatieve Rabobank UA	0.750%	8/29/23	EUR	17,300	20,596
Cooperatieve Rabobank UA	1.250%	1/14/25	GBP	4,000	5,293
Cooperatieve Rabobank UA	4.125%	7/14/25	EUR	20,000	27,965
Cooperatieve Rabobank UA	1.250%	3/23/26	EUR	5,800	7,216
Cooperatieve Rabobank UA	4.250%	5/12/26	AUD	800	662
Cooperatieve Rabobank UA	3.125%	9/15/26	CHF	4,000	5,187
Cooperatieve Rabobank UA	1.375%	2/3/27	EUR	4,400	5,576
Cooperatieve Rabobank UA	5.250%	9/14/27	GBP	15,612	25,050
Cooperatieve Rabobank UA	0.875%	2/8/28	EUR	11,100	14,126
Cooperatieve Rabobank UA	0.875%	2/1/29	EUR	10,000	12,824
Cooperatieve Rabobank UA	4.625%	5/23/29	GBP	9,500	14,967
Cooperatieve Rabobank UA	4.550%	8/30/29	GBP	7,108	11,982

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	Cooperatieve Rabobank UA	1.250%	5/31/32	EUR	7,500	10,193
	Cooperatieve Rabobank UA	0.750%	6/21/39	EUR	5,000	6,634
	Cooperatieve Rabobank UA	5.250%	5/23/41	GBP	800	1,719
	de Volksbank NV	0.750%	5/18/27	EUR	5,000	6,251
1	Delta Lloyd Levensverzekering NV	9.000%	8/29/42	EUR	24,034	32,058
	EXOR NV	2.500%	10/8/24	EUR	10,000	12,590
	EXOR NV	1.750%	1/18/28	EUR	5,300	6,549
	Heineken NV	1.500%	12/7/24	EUR	5,100	6,324
	Heineken NV	1.625%	3/30/25	EUR	15,000	18,732
	Heineken NV	2.875%	8/4/25	EUR	5,900	7,823
	Heineken NV	1.375%	1/29/27	EUR	10,100	12,736
	Heineken NV	1.500%	10/3/29	EUR	500	650
	ING Bank NV	4.875%	1/18/21	EUR	1,300	1,531
	ING Bank NV	0.375%	11/26/21	EUR	6,400	7,514
	ING Bank NV	4.500%	2/21/22	EUR	13,200	16,339
	ING Bank NV	0.875%	4/11/28	EUR	15,600	19,888
	ING Groep NV	0.750%	3/9/22	EUR	36,300	42,756
	ING Groep NV	1.000%	9/20/23	EUR	6,100	7,316
	ING Groep NV	1.125%	2/14/25	EUR	14,400	17,481
	ING Groep NV	2.125%	1/10/26	EUR	15,000	19,217
	ING Groep NV	3.000%	2/18/26	GBP	7,000	9,891
	ING Groep NV	1.375%	1/11/28	EUR	300	378
	ING Groep NV	2.000%	9/20/28	EUR	6,700	8,847
1	ING Groep NV	2.500%	2/15/29	EUR	10,000	12,252
1	ING Groep NV	1.625%	9/26/29	EUR	26,700	31,707
	Koninklijke Ahold Delhaize NV	1.125%	3/19/26	EUR	100	124
	Koninklijke DSM NV	2.375%	4/3/24	EUR	1,700	2,147
	Koninklijke DSM NV	1.000%	4/9/25	EUR	3,200	3,920
	Koninklijke DSM NV	0.750%	9/28/26	EUR	100	123
	Koninklijke KPN NV	4.250%	3/1/22	EUR	100	122
	Koninklijke KPN NV	0.625%	4/9/25	EUR	10,000	11,800
	Koninklijke KPN NV	5.000%	11/18/26	GBP	3,660	5,450
	Koninklijke KPN NV	5.750%	9/17/29	GBP	5,415	8,524
	Koninklijke Philips NV	0.500%	5/22/26	EUR	100	120
	Koninklijke Philips NV	1.375%	5/2/28	EUR	7,700	9,893
	Koninklijke Philips NV	2.000%	3/30/30	EUR	10,000	13,418
	LeasePlan Corp. NV	0.750%	10/3/22	EUR	1,575	1,852
	Nationale-Nederlanden Bank NV	0.500%	10/10/24	EUR	800	965
	Nationale-Nederlanden Bank NV	0.375%	2/26/25	EUR	13,200	15,628
	Nationale-Nederlanden Bank NV	0.625%	9/11/25	EUR	7,700	9,413
	NIBC Bank NV	1.500%	1/31/22	EUR	17,954	21,294
	NIBC Bank NV	1.125%	4/19/23	EUR	24,300	28,879
	NIBC Bank NV	3.125%	11/15/23	GBP	12,000	16,133
	NIBC Bank NV	0.875%	7/8/25	EUR	12,800	15,005
	NIBC Bank NV	0.500%	3/19/27	EUR	15,300	18,723
	NIBC Bank NV	1.000%	9/11/28	EUR	5,000	6,381
	NIBC Bank NV	0.010%	10/15/29	EUR	10,000	11,822
	NN Group NV	1.000%	3/18/22	EUR	22,200	26,246
	NN Group NV	0.875%	1/13/23	EUR	500	592
	NN Group NV	1.625%	6/1/27	EUR	330	419
1	NN Group NV	4.625%	1/13/48	EUR	8,400	11,405
1	NN Group NV	4.375%	12/31/49	EUR	1,000	1,254
	PostNL NV	1.000%	11/21/24	EUR	1,900	2,286
	PostNL NV	0.625%	9/23/26	EUR	5,000	5,978
2	Reckitt Benckiser Treasury Services Nederland BV	0.750%	5/19/30	EUR	5,000	6,153
	Shell International Finance BV	1.250%	3/15/22	EUR	400	476
	Shell International Finance BV	1.000%	4/6/22	EUR	200	237
	Shell International Finance BV	1.125%	4/7/24	EUR	10,500	12,790

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Shell International Finance BV	0.375%	2/15/25	EUR	23,600	28,162
Shell International Finance BV	1.625%	1/20/27	EUR	24,431	31,330
Shell International Finance BV	0.125%	11/8/27	EUR	5,000	5,860
Shell International Finance BV	1.250%	5/12/28	EUR	600	759
Shell International Finance BV	0.750%	8/15/28	EUR	10,000	12,227
Shell International Finance BV	1.000%	12/10/30	GBP	7,000	8,916
Shell International Finance BV	1.875%	4/7/32	EUR	10,000	13,395
Shell International Finance BV	0.875%	11/8/39	EUR	9,900	11,385
Shell International Finance BV	1.750%	9/10/52	GBP	5,000	6,167
Vesteda Finance BV	1.500%	5/24/27	EUR	4,000	4,982
Wolters Kluwer NV	2.875%	3/21/23	EUR	5,000	6,246
					<b>1,135,442</b>
<b>ソブリン債(1.9%)</b>					
Alliander NV	2.875%	6/14/24	EUR	500	649
BNG Bank NV	1.875%	1/14/21	EUR	12,000	14,041
BNG Bank NV	0.375%	1/14/22	EUR	15,000	17,667
BNG Bank NV	0.500%	8/26/22	EUR	37,000	43,939
BNG Bank NV	2.250%	8/30/22	EUR	5,000	6,122
BNG Bank NV	4.750%	3/6/23	AUD	18,700	14,485
BNG Bank NV	3.875%	5/26/23	EUR	28,000	36,349
BNG Bank NV	5.250%	5/20/24	AUD	8,000	6,578
BNG Bank NV	0.250%	6/7/24	EUR	6,000	7,187
BNG Bank NV	0.050%	7/13/24	EUR	25,000	29,737
BNG Bank NV	1.125%	9/4/24	EUR	1,400	1,734
BNG Bank NV	0.200%	11/9/24	EUR	20,000	23,967
BNG Bank NV	0.500%	4/16/25	EUR	19,500	23,748
BNG Bank NV	0.250%	5/7/25	EUR	28,550	34,392
BNG Bank NV	3.250%	7/15/25	AUD	10,150	8,034
BNG Bank NV	1.625%	8/26/25	GBP	500	691
BNG Bank NV	1.000%	1/12/26	EUR	15,000	18,819
BNG Bank NV	0.125%	4/11/26	EUR	7,300	8,774
BNG Bank NV	3.250%	8/24/26	AUD	500	402
BNG Bank NV	0.625%	6/19/27	EUR	14,800	18,396
BNG Bank NV	3.500%	7/19/27	AUD	7,800	6,422
BNG Bank NV	0.750%	1/11/28	EUR	23,100	29,075
BNG Bank NV	3.300%	7/17/28	AUD	19,800	16,248
BNG Bank NV	5.200%	12/7/28	GBP	3,200	5,642
BNG Bank NV	0.750%	1/24/29	EUR	5,000	6,344
BNG Bank NV	0.100%	1/15/30	EUR	15,000	18,089
BNG Bank NV	1.375%	10/21/30	EUR	6,000	8,097
BNG Bank NV	0.125%	7/9/35	EUR	15,000	17,880
BNG Bank NV	0.875%	10/17/35	EUR	5,000	6,606
BNG Bank NV	1.500%	3/29/38	EUR	3,000	4,340
BNG Bank NV	1.500%	7/15/39	EUR	4,000	5,884
<sup>1</sup> Eneco Holding NV	3.250%	12/29/49	EUR	3,600	4,280
Enexis Holding NV	0.750%	7/2/31	EUR	9,000	11,104
<sup>2</sup> Kingdom of Netherlands	0.000%	1/15/22	EUR	115,550	135,786
<sup>2</sup> Kingdom of Netherlands	2.250%	7/15/22	EUR	57,850	70,855
<sup>2</sup> Kingdom of Netherlands	3.750%	1/15/23	EUR	10,280	13,175
<sup>2</sup> Kingdom of Netherlands	1.750%	7/15/23	EUR	147,650	183,827
<sup>2</sup> Kingdom of Netherlands	0.000%	1/15/24	EUR	26,500	31,635
<sup>2</sup> Kingdom of Netherlands	2.000%	7/15/24	EUR	72,500	93,213
<sup>2</sup> Kingdom of Netherlands	0.250%	7/15/25	EUR	107,220	130,865
<sup>2</sup> Kingdom of Netherlands	0.750%	7/15/27	EUR	71,550	91,490
Kingdom of Netherlands	5.500%	1/15/28	EUR	45,780	77,539
<sup>2</sup> Kingdom of Netherlands	0.750%	7/15/28	EUR	100,582	129,984
<sup>2</sup> Kingdom of Netherlands	0.250%	7/15/29	EUR	158,500	198,324
<sup>2</sup> Kingdom of Netherlands	0.000%	7/15/30	EUR	200,000	244,895
<sup>2</sup> Kingdom of Netherlands	2.500%	1/15/33	EUR	40,500	64,617

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
<sup>2</sup> Kingdom of Netherlands	4.000%	1/15/37	EUR	76,410	153,394
<sup>2</sup> Kingdom of Netherlands	0.500%	1/15/40	EUR	95,751	128,066
<sup>2</sup> Kingdom of Netherlands	3.750%	1/15/42	EUR	108,870	238,174
<sup>2</sup> Kingdom of Netherlands	2.750%	1/15/47	EUR	44,707	93,597
<sup>2</sup> Kingdom of Netherlands	0.000%	1/15/52	EUR	45,000	54,458
Nederlandse Financierings Maatschappij voor Ontwikkelingslanden NV	0.125%	4/20/22	EUR	6,347	7,470
Nederlandse Gasunie NV	2.625%	7/13/22	EUR	1,500	1,829
Nederlandse Gasunie NV	1.000%	5/11/26	EUR	6,714	8,299
Nederlandse Gasunie NV	0.375%	10/3/31	EUR	3,000	3,578
Nederlandse Waterschapsbank NV	3.500%	1/14/21	EUR	5,000	5,870
Nederlandse Waterschapsbank NV	0.875%	12/20/21	GBP	2,500	3,265
Nederlandse Waterschapsbank NV	3.000%	3/28/22	EUR	2,000	2,446
Nederlandse Waterschapsbank NV	0.500%	10/27/22	EUR	11,600	13,805
Nederlandse Waterschapsbank NV	2.375%	1/27/23	CHF	3,000	3,491
Nederlandse Waterschapsbank NV	0.125%	1/17/24	EUR	25,000	29,810
Nederlandse Waterschapsbank NV	5.250%	4/18/24	AUD	8,500	6,963
Nederlandse Waterschapsbank NV	5.200%	3/31/25	CAD	1,400	1,247
Nederlandse Waterschapsbank NV	3.400%	7/22/25	AUD	3,500	2,787
Nederlandse Waterschapsbank NV	3.150%	9/2/26	AUD	8,980	7,192
Nederlandse Waterschapsbank NV	3.250%	3/9/27	EUR	10,000	14,399
Nederlandse Waterschapsbank NV	1.000%	3/1/28	EUR	6,000	7,696
Nederlandse Waterschapsbank NV	3.450%	7/17/28	AUD	4,000	3,313
Nederlandse Waterschapsbank NV	3.300%	5/2/29	AUD	4,500	3,716
Nederlandse Waterschapsbank NV	0.500%	4/29/30	EUR	5,500	6,870
Nederlandse Waterschapsbank NV	3.000%	9/11/31	EUR	6,000	9,400
Nederlandse Waterschapsbank NV	5.375%	6/7/32	GBP	10,000	19,539
Nederlandse Waterschapsbank NV	1.250%	5/27/36	EUR	18,200	25,099
Nederlandse Waterschapsbank NV	1.500%	6/15/39	EUR	5,000	7,301
Nederlandse Waterschapsbank NV	0.750%	10/4/41	EUR	42,300	55,046
Stedin Holding NV	0.875%	10/24/25	EUR	29,200	35,583
Stedin Holding NV	1.375%	9/19/28	EUR	5,000	6,371
TenneT Holding BV	4.500%	2/9/22	EUR	1,500	1,851
TenneT Holding BV	1.000%	6/13/26	EUR	200	247
TenneT Holding BV	1.375%	6/5/28	EUR	26,300	33,771
TenneT Holding BV	1.375%	6/26/29	EUR	10,523	13,646
TenneT Holding BV	1.250%	10/24/33	EUR	100	132
TenneT Holding BV	1.500%	6/3/39	EUR	18,630	25,529
					<b>2,957,177</b>
<b>オランダ合計(取得原価 3,948,609 米ドル)</b>					<b>4,314,607</b>
<b>ニュージーランド(0.4%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.0%)</b>					
ANZ New Zealand International Ltd.	0.625%	1/27/22	EUR	5,000	5,903
ASB Finance Ltd.	0.125%	10/18/23	EUR	4,900	5,787
ASB Finance Ltd.	0.625%	10/18/24	EUR	3,625	4,388
ASB Finance Ltd.	0.750%	10/9/25	EUR	5,000	6,134
BNZ International Funding Ltd.	0.625%	7/3/25	EUR	15,000	18,270
Westpac Securities NZ Ltd.	0.500%	1/17/24	EUR	10,000	12,003
					<b>52,485</b>
<b>社債(0.1%)</b>					
ASB Finance Ltd.	0.500%	6/10/22	EUR	20,886	24,555
BNZ International Funding Ltd.	0.500%	5/13/23	EUR	5,100	6,030
Fonterra Co-operative Group Ltd.	9.375%	12/4/23	GBP	1,200	1,932
Fonterra Co-operative Group Ltd.	0.750%	11/8/24	EUR	1,520	1,788
Fonterra Co-operative Group Ltd.	4.000%	11/2/27	AUD	300	247
Housing New Zealand Ltd.	2.247%	10/5/26	NZD	26,550	19,294
Westpac Securities NZ Ltd.	0.375%	2/5/24	CHF	5,800	6,463
Westpac Securities NZ Ltd.	0.300%	6/25/24	EUR	8,000	9,423
					<b>69,732</b>

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
<b>ソブリン債(0.3%)</b>					
Auckland Council	0.625%	11/13/24	EUR	10,000	12,104
Auckland Council	3.500%	3/9/26	AUD	500	392
Auckland Council	0.125%	9/26/29	EUR	3,100	3,629
Housing New Zealand Ltd.	3.360%	6/12/25	NZD	10,650	7,997
New Zealand	5.500%	4/15/23	NZD	25,000	18,760
New Zealand	0.500%	5/15/24	NZD	70,000	47,069
New Zealand	2.750%	4/15/25	NZD	86,500	64,077
New Zealand	4.500%	4/15/27	NZD	56,000	47,240
New Zealand	3.000%	4/20/29	NZD	89,500	72,006
New Zealand	1.500%	5/15/31	NZD	57,000	41,330
New Zealand	3.500%	4/14/33	NZD	40,000	35,243
New Zealand	2.750%	4/15/37	NZD	52,235	43,703
New Zealand	1.750%	5/15/41	NZD	25,000	18,037
New Zealand Local Government Funding Agency Bond	2.250%	4/15/24	NZD	11,200	7,913
New Zealand Local Government Funding Agency Bond	2.750%	4/15/25	NZD	9,000	6,590
New Zealand Local Government Funding Agency Bond	1.500%	4/15/26	NZD	10,000	7,000
New Zealand Local Government Funding Agency Bond	1.500%	4/20/29	NZD	20,000	13,947
New Zealand Local Government Funding Agency Bond	3.500%	4/14/33	NZD	14,472	12,085
New Zealand Local Government Funding Agency Ltd.	5.500%	4/15/23	NZD	5,000	3,734
New Zealand Local Government Funding Agency Ltd.	4.500%	4/15/27	NZD	2,000	1,656
Transpower New Zealand Ltd.	5.750%	8/28/23	AUD	320	257
				<b>464,769</b>	
<b>ニュージーランド合計(取得原価 550,851 米ドル)</b>					<b>586,986</b>
<b>ノルウェー(0.6%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.1%)</b>					
DNB Boligkreditt AS	2.750%	3/21/22	EUR	17,500	21,289
DNB Boligkreditt AS	1.875%	11/21/22	EUR	13,000	15,894
DNB Boligkreditt AS	0.250%	4/18/23	EUR	11,900	14,121
DNB Boligkreditt AS	0.375%	11/20/24	EUR	10,000	12,056
DNB Boligkreditt AS	0.625%	6/19/25	EUR	100	123
DNB Boligkreditt AS	0.625%	1/14/26	EUR	15,000	18,430
DNB Boligkreditt AS	0.250%	9/7/26	EUR	20,100	24,290
Eika Boligkreditt AS	2.125%	1/30/23	EUR	12,000	14,809
Eika Boligkreditt AS	0.375%	4/20/23	EUR	100	119
Eika Boligkreditt AS	0.375%	2/26/25	EUR	1,600	1,930
SpareBank 1 Boligkreditt AS	0.050%	1/25/22	EUR	15,000	17,600
SpareBank 1 Boligkreditt AS	0.750%	9/5/22	EUR	10,000	11,928
Sparebanken Vest Boligkreditt AS	0.750%	2/27/25	EUR	10,000	12,251
Sparebanken Vest Boligkreditt AS	0.500%	2/12/26	EUR	19,900	24,301
SR-Boligkreditt AS	0.750%	1/18/23	EUR	10,000	11,965
				<b>201,106</b>	
<b>社債(0.1%)</b>					
DNB Bank ASA	4.250%	1/18/22	EUR	300	369
DNB Bank ASA	0.600%	9/25/23	EUR	6,000	7,152
<sup>1</sup> DNB Bank ASA	1.125%	3/20/28	EUR	9,300	11,034
Norsk Hydro ASA	1.125%	4/11/25	EUR	1,200	1,407
Santander Consumer Bank AS	0.875%	1/21/22	EUR	500	588
Santander Consumer Bank AS	0.750%	3/1/23	EUR	27,800	32,987
Santander Consumer Bank AS	0.125%	9/11/24	EUR	13,000	15,135
SpareBank 1 Boligkreditt AS	0.375%	3/9/23	EUR	11,750	13,974
SpareBank 1 Boligkreditt AS	0.125%	5/14/26	EUR	10,000	11,983

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
SpareBank 1 Boligkreditt AS	0.250%	8/30/26	EUR	2,000	2,417
SpareBank 1 Boligkreditt AS	1.000%	1/30/29	EUR	10,000	12,869
SpareBank 1 Boligkreditt AS	0.125%	11/5/29	EUR	10,000	12,009
Sparebank 1 Oestlandet	0.875%	3/13/23	EUR	100	119
SpareBank 1 SMN	0.500%	3/9/22	EUR	3,100	3,642
SpareBank 1 SMN	0.750%	7/3/23	EUR	2,700	3,212
SpareBank 1 SR-Bank ASA	0.375%	2/10/22	EUR	8,470	9,922
SpareBank 1 SR-Bank ASA	0.625%	3/25/24	EUR	4,000	4,744
SR-Boligkreditt AS	0.375%	10/3/24	EUR	1,600	1,925
<sup>1</sup> Storebrand Livsforsikring AS	6.875%	4/4/43	EUR	100	129
					<b>145,617</b>
<b>ソブリン債(0.4%)</b>					
Avinor AS	1.000%	4/29/25	EUR	100	121
Equinor ASA	2.875%	9/10/25	EUR	11,400	15,269
Equinor ASA	0.750%	11/9/26	EUR	14,300	17,445
Equinor ASA	1.250%	2/17/27	EUR	18,600	23,364
Equinor ASA	6.125%	11/27/28	GBP	200	359
Equinor ASA	6.875%	3/11/31	GBP	7,150	14,331
Equinor ASA	1.375%	5/22/32	EUR	14,650	18,826
Equinor ASA	1.625%	2/17/35	EUR	5,100	6,865
Equinor ASA	1.625%	11/9/36	EUR	2,000	2,719
<sup>2</sup> Kingdom of Norway	3.750%	5/25/21	NOK	231,275	24,718
<sup>2</sup> Kingdom of Norway	2.000%	5/24/23	NOK	392,915	43,025
<sup>2</sup> Kingdom of Norway	3.000%	3/14/24	NOK	567,600	64,868
<sup>2</sup> Kingdom of Norway	1.750%	3/13/25	NOK	175,000	19,438
<sup>2</sup> Kingdom of Norway	1.500%	2/19/26	NOK	130,000	14,390
<sup>2</sup> Kingdom of Norway	1.750%	2/17/27	NOK	153,000	17,281
<sup>2</sup> Kingdom of Norway	2.000%	4/26/28	NOK	200,000	23,154
<sup>2</sup> Kingdom of Norway	1.750%	9/6/29	NOK	356,904	40,963
<sup>2</sup> Kingdom of Norway	1.375%	8/19/30	NOK	597,259	66,682
Kommunalbanken AS	4.500%	7/18/22	AUD	3,700	2,787
Kommunalbanken AS	4.500%	4/17/23	AUD	7,948	6,155
Kommunalbanken AS	2.700%	9/5/23	AUD	800	599
Kommunalbanken AS	1.500%	12/15/23	GBP	15,000	20,189
Kommunalbanken AS	5.250%	7/15/24	AUD	6,270	5,187
Kommunalbanken AS	4.250%	7/16/25	AUD	1,000	824
Kommunalbanken AS	0.625%	4/20/26	EUR	8,000	9,836
Kommunalbanken AS	3.000%	12/9/26	AUD	9,000	7,171
Kommunalbanken AS	0.875%	5/24/27	EUR	28,700	36,086
Kommunalbanken AS	3.400%	7/24/28	AUD	8,000	6,618
Kommunalbanken AS	0.050%	10/24/29	EUR	9,400	11,189
Statkraft AS	2.500%	11/28/22	EUR	2,500	3,071
Statkraft AS	1.125%	3/20/25	EUR	15,000	18,357
Statkraft AS	1.500%	3/26/30	EUR	2,710	3,499
Statnett SF	0.875%	3/8/25	EUR	5,000	6,063
Statnett SF	1.250%	4/26/30	EUR	3,870	4,960
Telenor ASA	2.750%	6/27/22	EUR	5,000	6,115
Telenor ASA	2.500%	5/22/25	EUR	2,400	3,134
Telenor ASA	0.750%	5/31/26	EUR	16,200	19,716
Telenor ASA	1.125%	5/31/29	EUR	16,450	20,725
					<b>606,099</b>
<b>ノルウェー合計(取得原価 955,677 米ドル)</b>					<b>952,822</b>
<b>ペルー(0.2%)</b>					
<b>ソブリン債(0.2%)</b>					
Republic of Peru	5.200%	9/12/23	PEN	4,325	1,348
Republic of Peru	5.700%	8/12/24	PEN	25,355	8,245
Republic of Peru	2.750%	1/30/26	EUR	14,000	18,138
Republic of Peru	8.200%	8/12/26	PEN	63,040	23,427
Republic of Peru	6.350%	8/12/28	PEN	66,780	22,574



	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Republic of Peru	5.940%	2/12/29	PEN	90,750	29,943
Republic of Peru	3.750%	3/1/30	EUR	8,000	11,541
Republic of Peru	6.950%	8/12/31	PEN	72,125	24,587
Republic of Peru	6.150%	8/12/32	PEN	80,845	25,792
Republic of Peru	5.400%	8/12/34	PEN	73,250	21,306
Republic of Peru	6.900%	8/12/37	PEN	77,230	25,252
Republic of Peru	5.350%	8/12/40	PEN	49,500	13,332
Republic of Peru	6.850%	2/12/42	PEN	17,630	5,595
Republic of Peru	6.714%	2/12/55	PEN	10,725	3,410
<b>ペルー合計(取得原価 239,240 米ドル)</b>					<b>234,490</b>
<b>フィリピン(0.0%)</b>					
<b>ソブリン債(0.0%)</b>					
Republic of the Philippines	0.875%	5/17/27	EUR	7,860	9,158
Republic of the Philippines	0.700%	2/3/29	EUR	5,100	5,833
<b>フィリピン合計(取得原価 14,492 米ドル)</b>					<b>14,991</b>
<b>ポーランド(0.5%)</b>					
<b>社債(0.0%)</b>					
ORLEN Capital AB	2.500%	6/7/23	EUR	5,700	6,894
<b>ソブリン債(0.5%)</b>					
<sup>12</sup> Bank Gospodarstwa Krajowego	1.375%	6/1/25	EUR	5,185	6,392
<sup>12</sup> Bank Gospodarstwa Krajowego	1.750%	5/6/26	EUR	4,000	5,051
<sup>12</sup> Bank Gospodarstwa Krajowego	1.625%	4/30/28	EUR	5,130	6,470
<sup>12</sup> Bank Gospodarstwa Krajowego	2.000%	6/1/30	EUR	900	1,184
Republic of Poland	2.000%	4/25/21	PLN	4,500	1,148
Republic of Poland	0.500%	12/20/21	EUR	500	586
Republic of Poland	4.500%	1/18/22	EUR	6,500	8,016
Republic of Poland	2.250%	4/25/22	PLN	353,000	92,113
Republic of Poland	5.750%	9/23/22	PLN	42,500	11,903
Republic of Poland	3.750%	1/19/23	EUR	4,600	5,836
Republic of Poland	2.500%	1/25/23	PLN	144,000	38,389
Republic of Poland	4.000%	10/25/23	PLN	209,375	59,154
Republic of Poland	3.000%	1/15/24	EUR	400	515
Republic of Poland	2.500%	4/25/24	PLN	109,940	30,037
Republic of Poland	3.375%	7/9/24	EUR	6,000	7,927
Republic of Poland	2.250%	10/25/24	PLN	50,000	13,651
Republic of Poland	5.250%	1/20/25	EUR	7,400	10,650
Republic of Poland	0.000%	2/10/25	EUR	15,000	17,590
Republic of Poland	0.750%	4/25/25	PLN	125,000	32,100
Republic of Poland	3.250%	7/25/25	PLN	131,000	37,556
Republic of Poland	1.500%	9/9/25	EUR	5,000	6,307
Republic of Poland	1.500%	1/19/26	EUR	40,800	51,759
Republic of Poland	2.500%	7/25/26	PLN	257,000	71,742
Republic of Poland	1.125%	8/7/26	EUR	3,500	4,388
Republic of Poland	0.875%	5/10/27	EUR	32,800	40,625
Republic of Poland	2.500%	7/25/27	PLN	155,000	43,493
Republic of Poland	1.375%	10/22/27	EUR	4,050	5,198
Republic of Poland	2.750%	4/25/28	PLN	263,290	75,391
Republic of Poland	1.000%	10/25/28	EUR	2,900	3,667
Republic of Poland	5.750%	4/25/29	PLN	25,850	9,147
Republic of Poland	2.750%	10/25/29	PLN	128,020	36,968
Republic of Poland	1.250%	10/25/30	PLN	100,000	25,478
Republic of Poland	2.375%	1/18/36	EUR	13,313	19,810
Republic of Poland	2.000%	10/25/46	EUR	300	454
Republic of Poland	4.000%	4/25/47	PLN	63,954	24,215
					<b>804,910</b>
<b>ポーランド合計(取得原価 770,648 米ドル)</b>					<b>811,804</b>

	クーポン	満期日	通貨	額面 (千)	市場価格 (千米ドル)
<b>ポルトガル(0.7%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.0%)</b>					
Banco Santander Totta SA	1.250%	9/26/27	EUR	9,200	11,891
Caixa Geral de Depositos SA	1.000%	1/27/22	EUR	4,900	5,794
					<b>17,685</b>
<b>社債 (0.1%)</b>					
Banco Comercial Portugues SA	0.750%	5/31/22	EUR	700	829
Banco Santander Totta SA	0.875%	4/25/24	EUR	100	122
Brisa Concessao Rodoviaria SA	2.000%	3/22/23	EUR	200	243
Brisa Concessao Rodoviaria SA	2.375%	5/10/27	EUR	13,300	17,119
EDP - Energias de Portugal SA	1.625%	4/15/27	EUR	16,600	21,092
EDP Finance BV	2.625%	1/18/22	EUR	20,955	25,226
EDP Finance BV	2.375%	3/23/23	EUR	800	989
EDP Finance BV	1.875%	9/29/23	EUR	8,900	10,967
EDP Finance BV	8.625%	1/4/24	GBP	9,005	14,408
EDP Finance BV	1.125%	2/12/24	EUR	11,400	13,811
EDP Finance BV	2.000%	4/22/25	EUR	11,700	14,848
EDP Finance BV	1.875%	10/13/25	EUR	1,200	1,530
EDP Finance BV	0.375%	9/16/26	EUR	10,000	11,837
EDP Finance BV	1.500%	11/22/27	EUR	2,875	3,639
Galp Gas Natural Distribuicao SA	1.375%	9/19/23	EUR	2,600	3,124
Ren Finance BV	1.750%	1/18/28	EUR	2,650	3,383
					<b>143,167</b>
<b>ソブリン債(0.6%)</b>					
<sup>2</sup> Portugal Obrigacoes do Tesouro OT	0.900%	10/12/35	EUR	63,184	78,339
<sup>2</sup> Portuguese Republic	4.950%	10/25/23	EUR	43,100	58,437
<sup>2</sup> Portuguese Republic	5.650%	2/15/24	EUR	80,000	112,207
<sup>2</sup> Portuguese Republic	2.875%	10/15/25	EUR	81,086	109,983
Portuguese Republic	4.125%	4/14/27	EUR	33,009	49,431
<sup>2</sup> Portuguese Republic	0.700%	10/15/27	EUR	43,724	54,086
<sup>2</sup> Portuguese Republic	1.950%	6/15/29	EUR	114,129	155,778
<sup>2</sup> Portuguese Republic	3.875%	2/15/30	EUR	40,000	63,196
<sup>2</sup> Portuguese Republic	0.475%	10/18/30	EUR	75,000	90,623
<sup>2</sup> Portuguese Republic	2.250%	4/18/34	EUR	70,000	102,002
<sup>2</sup> Portuguese Republic	4.100%	4/15/37	EUR	16,700	30,578
<sup>2</sup> Portuguese Republic	4.100%	2/15/45	EUR	44,000	88,422
					<b>993,082</b>
<b>ポルトガル合計(取得原価 1,024,402 米ドル)</b>					<b>1,153,934</b>
<b>ルーマニア(0.1%)</b>					
<b>社債 (0.0%)</b>					
NE Property BV	1.875%	10/9/26	EUR	6,000	6,408
<b>ソブリン債 (0.1%)</b>					
Republic of Romania	3.625%	4/24/24	EUR	5,200	6,691
Republic of Romania	2.750%	10/29/25	EUR	16,885	21,421
<sup>2</sup> Republic of Romania	2.750%	2/26/26	EUR	3,720	4,687
<sup>2</sup> Republic of Romania	2.000%	12/8/26	EUR	3,650	4,456
Republic of Romania	2.375%	4/19/27	EUR	22,500	28,052
Republic of Romania	2.875%	5/26/28	EUR	33,525	43,091
Republic of Romania	2.500%	2/8/30	EUR	7,000	8,627
<sup>2</sup> Republic of Romania	3.624%	5/26/30	EUR	3,120	4,163
Republic of Romania	2.124%	7/16/31	EUR	3,050	3,601
<sup>2</sup> Republic of Romania	2.124%	7/16/31	EUR	4,310	5,081
<sup>2</sup> Republic of Romania	2.000%	1/28/32	EUR	4,500	5,239
Republic of Romania	3.875%	10/29/35	EUR	8,000	10,818
Republic of Romania	4.125%	3/11/39	EUR	3,000	4,120

	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)	
	Republic of Romania	4.625%	4/3/49	EUR	10,000	14,353
<sup>2</sup>	Republic of Romania	4.625%	4/3/49	EUR	8,485	12,242
<sup>2</sup>	Republic of Romania	3.375%	1/28/50	EUR	10,000	12,123
					<b>188,765</b>	
<b>ルーマニア合計 (取得原価 180,023 米ドル)</b>					<b>195,173</b>	
<b>ロシア (0.4%)</b>						
<b>ソブリン債 (0.4%)</b>						
	Gazprom OAO Via Gaz Capital SA	2.750%	11/30/21	CHF	2,100	2,340
	Gazprom OAO Via Gaz Capital SA	3.125%	11/17/23	EUR	500	607
	Gazprom OAO Via Gaz Capital SA	2.949%	1/24/24	EUR	500	602
	Gazprom OAO Via Gaz Capital SA	4.250%	4/6/24	GBP	3,643	4,973
	Russian Federation	7.000%	12/15/21	RUB	450,000	5,820
	Russian Federation	7.600%	7/20/22	RUB	2,600,000	34,230
	Russian Federation	7.400%	12/7/22	RUB	745,000	9,904
	Russian Federation	7.000%	1/25/23	RUB	1,525,000	20,145
	Russian Federation	7.000%	8/16/23	RUB	3,070,000	40,861
	Russian Federation	6.500%	2/28/24	RUB	2,582,000	33,957
	Russian Federation	7.400%	7/17/24	RUB	2,749,000	37,266
	Russian Federation	7.100%	10/16/24	RUB	300,000	4,038
	Russian Federation	7.150%	11/12/25	RUB	900,000	12,190
<sup>2</sup>	Russian Federation	2.875%	12/4/25	EUR	12,300	15,718
	Russian Federation	2.875%	12/4/25	EUR	100	128
	Russian Federation	7.950%	10/7/26	RUB	2,350,000	33,262
	Russian Federation	8.150%	2/3/27	RUB	4,454,500	63,692
	Russian Federation	6.000%	10/6/27	RUB	1,700,000	21,697
	Russian Federation	7.050%	1/19/28	RUB	2,650,000	35,924
	Russian Federation	6.900%	5/23/29	RUB	2,899,000	38,757
	Russian Federation	7.650%	4/10/30	RUB	3,000,000	41,983
	Russian Federation	7.700%	3/23/33	RUB	1,840,000	25,795
	Russian Federation	7.250%	5/10/34	RUB	3,535,500	48,101
	Russian Federation	7.700%	3/16/39	RUB	850,000	12,151
	Russian Railways Via RZD Capital plc	7.487%	3/25/31	GBP	2,000	3,481
<b>ロシア合計 (取得原価 645,349 米ドル)</b>					<b>547,622</b>	
<b>サウジアラビア (0.0%)</b>						
<b>ソブリン債 (0.0%)</b>						
<sup>2</sup>	Kingdom of Saudi Arabia	0.750%	7/9/27	EUR	10,000	11,805
	Kingdom of Saudi Arabia	2.000%	7/9/39	EUR	14,600	17,961
<b>サウジアラビア合計 (取得原価 28,716 米ドル)</b>					<b>29,766</b>	
<b>シンガポール (0.5%)</b>						
<b>社債 (0.0%)</b>						
	DBS Bank Ltd.	0.375%	1/23/24	EUR	11,000	13,125
<sup>1</sup>	DBS Group Holdings Ltd.	1.500%	4/11/28	EUR	5,000	5,934
<sup>1</sup>	DBS Group Holdings Ltd.	3.980%	12/31/49	SGD	1,750	1,365
	Oversea-Chinese Banking Corp. Ltd.	0.375%	3/1/23	EUR	2,060	2,441
	Oversea-Chinese Banking Corp. Ltd.	0.625%	4/18/25	EUR	10,000	12,146
<sup>1</sup>	Oversea-Chinese Banking Corp. Ltd.	4.000%	12/31/49	SGD	2,750	2,141
	United Overseas Bank Ltd.	0.500%	1/16/25	EUR	12,500	15,053
					<b>52,205</b>	
<b>ソブリン債 (0.5%)</b>						
	Housing & Development Board	3.140%	3/18/21	SGD	10,000	7,396
	Housing & Development Board	2.505%	6/27/24	SGD	2,000	1,565
	Housing & Development Board	3.100%	7/24/24	SGD	9,250	7,392
	Housing & Development Board	2.495%	3/11/26	SGD	2,000	1,594
	Housing & Development Board	2.035%	9/16/26	SGD	9,750	7,615
	Housing & Development Board	2.675%	1/22/29	SGD	5,000	4,109
	Housing & Development Board	2.598%	10/30/29	SGD	6,000	4,928
	Housing & Development Board	3.080%	5/31/30	SGD	15,000	12,843
	Housing & Development Board	2.545%	7/4/31	SGD	2,750	2,264

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Republic of Singapore	1.750%	4/1/22	SGD	20,000	14,946
Republic of Singapore	3.125%	9/1/22	SGD	69,000	53,144
Republic of Singapore	1.750%	2/1/23	SGD	100,000	75,616
Republic of Singapore	2.750%	7/1/23	SGD	10,150	7,911
Republic of Singapore	2.000%	2/1/24	SGD	55,000	42,410
Republic of Singapore	3.000%	9/1/24	SGD	16,500	13,278
Republic of Singapore	2.375%	6/1/25	SGD	60,000	47,723
Republic of Singapore	2.125%	6/1/26	SGD	21,240	16,869
Republic of Singapore	3.500%	3/1/27	SGD	55,400	47,692
Republic of Singapore	2.625%	5/1/28	SGD	121,475	101,000
Republic of Singapore	2.875%	7/1/29	SGD	13,435	11,512
Republic of Singapore	2.875%	9/1/30	SGD	29,600	25,792
Republic of Singapore	3.375%	9/1/33	SGD	32,000	30,088
Republic of Singapore	2.250%	8/1/36	SGD	35,500	30,165
Republic of Singapore	2.375%	7/1/39	SGD	39,600	34,760
Republic of Singapore	2.750%	4/1/42	SGD	21,485	20,329
Republic of Singapore	2.750%	3/1/46	SGD	47,250	46,539
Republic of Singapore	1.875%	3/1/50	SGD	9,000	7,831
Temasek Financial I Ltd.	0.500%	3/1/22	EUR	16,200	18,999
Temasek Financial I Ltd.	0.500%	11/20/31	EUR	22,000	25,767
Temasek Financial I Ltd.	5.125%	7/26/40	GBP	6,500	14,080
Temasek Financial I Ltd.	1.250%	11/20/49	EUR	2,000	2,695
<b>シンガポール合計(取得原価 735,292 米ドル)</b>					<b>738,852</b>
<b>スロバキア(0.2%)</b>					<b>791,057</b>
<b>ソブリン債(0.2%)</b>					
Slovak Republic	3.000%	2/28/23	EUR	5,000	6,300
Slovak Republic	0.000%	11/13/23	EUR	62,800	74,393
Slovak Republic	3.375%	11/15/24	EUR	20,000	27,075
Slovak Republic	0.250%	5/14/25	EUR	10,000	12,080
Slovak Republic	0.625%	5/22/26	EUR	13,000	16,101
Slovak Republic	1.375%	1/21/27	EUR	21,200	27,617
Slovak Republic	1.000%	6/12/28	EUR	33,770	43,799
Slovak Republic	3.625%	1/16/29	EUR	3,000	4,665
Slovak Republic	0.750%	4/9/30	EUR	15,825	20,380
Slovak Republic	1.625%	1/21/31	EUR	14,500	20,308
Slovak Republic	1.000%	5/14/32	EUR	25,000	33,340
Slovak Republic	1.875%	3/9/37	EUR	10,150	15,374
Slovak Republic	2.000%	10/17/47	EUR	6,125	10,279
Slovak Republic	2.250%	6/12/68	EUR	2,500	5,103
<b>スロバキア合計(取得原価 283,751 米ドル)</b>					<b>316,814</b>
<b>スロベニア(0.1%)</b>					
<b>ソブリン債(0.1%)</b>					
Republic of Slovenia	2.250%	3/25/22	EUR	11,072	13,376
Republic of Slovenia	4.625%	9/9/24	EUR	4,000	5,578
Republic of Slovenia	2.125%	7/28/25	EUR	5,000	6,535
Republic of Slovenia	5.125%	3/30/26	EUR	8,000	12,144
Republic of Slovenia	1.250%	3/22/27	EUR	14,000	17,972
Republic of Slovenia	1.000%	3/6/28	EUR	35,000	44,760
Republic of Slovenia	1.188%	3/14/29	EUR	10,000	13,029
Republic of Slovenia	0.275%	1/14/30	EUR	15,000	18,155
Republic of Slovenia	1.500%	3/25/35	EUR	12,000	16,827
Republic of Slovenia	1.750%	11/3/40	EUR	10,000	14,930
Republic of Slovenia	3.125%	8/7/45	EUR	10,000	19,352
<b>スロベニア合計(取得原価 153,863 米ドル)</b>					<b>182,658</b>

	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)
<b>南アフリカ(0.0%)</b>					
<b>社債 (0.0%)</b>					
Anglo American Capital plc	3.500%	3/28/22	EUR	11,849	14,491
Anglo American Capital plc	1.625%	9/18/25	EUR	250	307
Anglo American Capital plc	1.625%	3/11/26	EUR	200	245
Investec plc	4.500%	5/5/22	GBP	4,000	5,386
<b>南アフリカ合計 (取得原価 20,571 米ドル)</b>					<b>20,429</b>
<b>韓国(2.8%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.1%)</b>					
<sup>2</sup> Korea Housing Finance Corp.	0.750%	10/30/23	EUR	4,800	5,756
<sup>2</sup> Korea Housing Finance Corp.	0.010%	2/5/25	EUR	5,000	5,886
Korea Housing Finance Corp.	0.010%	2/5/25	EUR	48,800	57,453
<sup>2</sup> Korea Housing Finance Corp.	0.010%	7/7/25	EUR	14,500	17,080
					<b>86,175</b>
<b>社債 (0.0%)</b>					
<sup>2</sup> LG Chem Ltd.	0.500%	4/15/23	EUR	1,100	1,289
Shinhan Bank Co. Ltd.	1.340%	8/27/22	KRW	6,000,000	5,320
					<b>6,609</b>
<b>ソブリン債(2.7%)</b>					
Bank of Korea	0.710%	8/2/22	KRW	30,000,000	26,362
Export-Import Bank of Korea	0.500%	5/30/22	EUR	4,961	5,804
Export-Import Bank of Korea	0.625%	7/11/23	EUR	1,000	1,193
Export-Import Bank of Korea	0.375%	3/26/24	EUR	10,000	11,888
Export-Import Bank of Korea	4.000%	6/7/27	AUD	850	695
Korea Development Bank	0.625%	7/17/23	EUR	13,475	15,871
Korea Gas Corp.	0.000%	11/28/23	CHF	4,000	4,385
Korea Monetary Stabilization Bond	1.400%	12/2/21	KRW	75,000,000	66,536
Korea Monetary Stabilization Bond	1.285%	2/2/22	KRW	68,500,000	60,729
Republic of Korea	1.750%	11/30/20	KRW	20,000,000	17,644
Republic of Korea	1.750%	12/31/20	KRW	10,000,000	8,832
Republic of Korea	1.500%	4/30/21	KRW	20,000,000	17,712
Republic of Korea	1.250%	7/31/21	KRW	20,000,000	17,712
Republic of Korea	1.250%	8/31/21	KRW	17,000,000	15,062
Republic of Korea	1.250%	11/30/21	KRW	10,000,000	8,868
Republic of Korea	1.500%	11/30/21	KRW	40,000,000	35,575
Republic of Korea	2.000%	12/10/21	KRW	105,000,000	93,864
Republic of Korea	1.500%	12/31/21	KRW	40,000,000	35,595
Republic of Korea	1.875%	3/10/22	KRW	200,000,000	178,956
Republic of Korea	1.625%	6/10/22	KRW	70,000,000	62,521
Republic of Korea	2.000%	9/10/22	KRW	40,000,000	36,015
Republic of Korea	1.250%	12/10/22	KRW	50,000,000	44,430
Republic of Korea	2.375%	3/10/23	KRW	160,000,000	145,810
Republic of Korea	3.000%	3/10/23	KRW	84,000,000	77,624
Republic of Korea	1.000%	6/10/23	KRW	258,000,000	227,743
Republic of Korea	2.250%	9/10/23	KRW	115,000,000	104,925
Republic of Korea	3.375%	9/10/23	KRW	40,000,000	37,607
Republic of Korea	1.875%	3/10/24	KRW	115,000,000	104,001
Republic of Korea	1.750%	4/30/24	KRW	8,800,000	7,935
Republic of Korea	1.375%	9/10/24	KRW	50,000,000	44,426
Republic of Korea	3.000%	9/10/24	KRW	95,000,000	89,489
Republic of Korea	1.500%	3/10/25	KRW	80,000,000	71,385
Republic of Korea	2.250%	6/10/25	KRW	79,000,000	72,794
Republic of Korea	1.125%	9/10/25	KRW	80,000,000	70,105
Republic of Korea	0.000%	9/16/25	EUR	12,390	14,584
Republic of Korea	2.250%	12/10/25	KRW	30,000,000	27,731
Republic of Korea	5.750%	3/10/26	KRW	14,000,000	15,187
Republic of Korea	1.875%	6/10/26	KRW	132,000,000	120,013
Republic of Korea	1.500%	12/10/26	KRW	130,000,000	115,793

	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)
Republic of Korea	5.250%	3/10/27	KRW	15,500,000	16,908
Republic of Korea	2.125%	6/10/27	KRW	125,000,000	115,552
Republic of Korea	2.375%	12/10/27	KRW	95,000,000	89,413
Republic of Korea	5.500%	3/10/28	KRW	20,000,000	22,728
Republic of Korea	2.625%	6/10/28	KRW	140,260,000	135,099
Republic of Korea	2.375%	12/10/28	KRW	100,000,000	95,206
Republic of Korea	1.875%	6/10/29	KRW	98,000,000	89,540
Republic of Korea	1.375%	12/10/29	KRW	35,000,000	30,536
Republic of Korea	5.500%	12/10/29	KRW	52,137,000	61,524
Republic of Korea	1.375%	6/10/30	KRW	110,000,000	95,594
Republic of Korea	4.750%	12/10/30	KRW	28,000,000	31,989
Republic of Korea	4.000%	12/10/31	KRW	41,000,000	45,070
Republic of Korea	3.750%	12/10/33	KRW	96,500,000	107,061
Republic of Korea	2.625%	9/10/35	KRW	49,000,000	49,305
Republic of Korea	1.500%	9/10/36	KRW	130,000,000	113,459
Republic of Korea	2.250%	9/10/37	KRW	108,000,000	104,443
Republic of Korea	2.375%	9/10/38	KRW	126,600,000	124,778
Republic of Korea	1.125%	9/10/39	KRW	76,800,000	62,245
Republic of Korea	1.500%	9/10/40	KRW	50,000,000	42,937
Republic of Korea	3.000%	12/10/42	KRW	59,500,000	65,498
Republic of Korea	2.750%	12/10/44	KRW	57,990,000	62,265
Republic of Korea	2.000%	3/10/46	KRW	79,000,000	74,678
Republic of Korea	2.125%	3/10/47	KRW	112,955,000	109,620
Republic of Korea	2.625%	3/10/48	KRW	113,695,000	121,593
Republic of Korea	2.000%	3/10/49	KRW	150,360,000	142,883
Republic of Korea	1.500%	3/10/50	KRW	170,730,000	145,342
Republic of Korea	2.000%	9/10/68	KRW	35,697,000	34,922
					<b>4,303,589</b>
<b>韓国合計(取得原価 4,179,989 米ドル)</b>					<b>4,396,373</b>
<b>スペイン(5.4%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.3%)</b>					
AyT Cedulas Cajas Global	3.750%	12/14/22	EUR	800	1,013
AyT Cedulas Cajas Global	4.250%	10/25/23	EUR	1,100	1,458
AyT Cedulas Cajas Global	4.750%	5/25/27	EUR	10,700	16,435
AyT Cedulas Cajas X Fondo de Titulizacion de Activos	3.750%	6/30/25	EUR	10,000	13,828
Banco Bilbao Vizcaya Argentaria SA	3.875%	1/30/23	EUR	6,000	7,670
Banco Bilbao Vizcaya Argentaria SA	2.250%	6/12/24	EUR	3,000	3,835
Banco Bilbao Vizcaya Argentaria SA	4.000%	2/25/25	EUR	7,100	9,862
Banco Bilbao Vizcaya Argentaria SA	0.875%	11/22/26	EUR	15,000	18,770
Banco de Sabadell SA	0.875%	11/12/21	EUR	10,000	11,800
Banco de Sabadell SA	0.625%	6/10/24	EUR	30,500	36,873
Banco Santander SA	0.750%	9/9/22	EUR	20,700	24,632
Banco Santander SA	1.125%	11/27/24	EUR	14,500	17,961
Banco Santander SA	1.000%	4/7/25	EUR	43,000	53,176
Banco Santander SA	1.500%	1/25/26	EUR	26,000	33,315
Banco Santander SA	3.875%	2/6/26	EUR	400	572
Banco Santander SA	4.625%	5/4/27	EUR	1,600	2,477
Banco Santander SA	1.125%	10/25/28	EUR	5,100	6,631
Banco Santander SA	2.000%	11/27/34	EUR	11,600	17,305
Bankia SA	4.500%	4/26/22	EUR	4,050	5,061
Bankia SA	1.125%	8/5/22	EUR	23,000	27,525
Bankia SA	4.000%	2/3/25	EUR	12,300	17,043
Bankia SA	1.000%	9/25/25	EUR	11,200	13,915
Bankia SA	4.125%	3/24/36	EUR	4,700	8,888
Bankinter SA	0.875%	8/3/22	EUR	10,300	12,266
Bankinter SA	1.000%	2/5/25	EUR	8,200	10,098
CaixaBank SA	3.625%	1/18/21	EUR	5,000	5,873
CaixaBank SA	4.500%	1/26/22	EUR	15,000	18,535

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
CaixaBank SA	2.625%	3/21/24	EUR	5,600	7,203
CaixaBank SA	3.875%	2/17/25	EUR	17,000	23,464
CaixaBank SA	0.625%	3/27/25	EUR	18,000	21,879
Caja Rural de Navarra SCC	0.500%	3/16/22	EUR	14,700	17,493
Caja Rural de Navarra SCC	0.875%	5/8/25	EUR	6,400	7,815
Cajamar Caja Rural SCC	1.250%	1/26/22	EUR	3,100	3,682
Cajamar Caja Rural SCC	0.875%	6/18/23	EUR	15,000	17,981
Cedulas TDA 6 Fondo de Titulizacion de Activos	3.875%	5/23/25	EUR	1,000	1,388
Eurocaja Rural SCC	0.875%	5/27/24	EUR	5,000	6,054
IM Cedulas 10	4.500%	2/21/22	EUR	11,300	13,991
Programa Cedulas TDA Fondo de Titulizacion de Activos	4.250%	3/28/27	EUR	8,500	12,769
Programa Cedulas TDA Fondo de Titulizacion de Activos	4.250%	4/10/31	EUR	19,800	33,594
					<b>564,130</b>
<b>社債 (0.6%)</b>					
Abertis Infraestructuras SA	3.750%	6/20/23	EUR	3,100	3,931
Abertis Infraestructuras SA	1.500%	6/27/24	EUR	1,900	2,281
Abertis Infraestructuras SA	2.500%	2/27/25	EUR	200	252
Abertis Infraestructuras SA	0.625%	7/15/25	EUR	4,000	4,642
Abertis Infraestructuras SA	1.375%	5/20/26	EUR	700	831
Abertis Infraestructuras SA	3.375%	11/27/26	GBP	3,000	4,117
Abertis Infraestructuras SA	1.000%	2/27/27	EUR	1,300	1,504
Abertis Infraestructuras SA	2.375%	9/27/27	EUR	7,000	8,672
Abertis Infraestructuras SA	2.250%	3/29/29	EUR	5,000	6,064
Abertis Infraestructuras SA	3.000%	3/27/31	EUR	3,600	4,599
Abertis Infraestructuras SA	1.875%	3/26/32	EUR	6,000	6,866
ACS Servicios Comunicaciones y Energia SL	1.875%	4/20/26	EUR	3,900	4,826
Banco Bilbao Vizcaya Argentaria SA	0.625%	1/17/22	EUR	1,000	1,177
Banco Bilbao Vizcaya Argentaria SA	0.750%	1/20/22	EUR	12,100	14,304
Banco Bilbao Vizcaya Argentaria SA	0.625%	3/18/23	EUR	21,000	25,078
Banco Bilbao Vizcaya Argentaria SA	1.125%	2/28/24	EUR	3,000	3,565
Banco Bilbao Vizcaya Argentaria SA	0.375%	10/2/24	EUR	3,000	3,471
Banco Bilbao Vizcaya Argentaria SA	0.500%	1/14/27	EUR	10,600	12,080
Banco Bilbao Vizcaya Argentaria SA	3.500%	2/10/27	EUR	17,100	22,155
<sup>1</sup> Banco Bilbao Vizcaya Argentaria SA	1.000%	1/16/30	EUR	11,000	12,211
Banco de Sabadell SA	0.875%	3/5/23	EUR	5,000	5,876
Banco de Sabadell SA	0.125%	10/20/23	EUR	7,800	9,239
Banco de Sabadell SA	1.625%	3/7/24	EUR	18,700	22,322
Banco Santander SA	1.375%	2/9/22	EUR	10,500	12,460
Banco Santander SA	1.375%	12/14/22	EUR	6,900	8,306
Banco Santander SA	2.750%	9/12/23	GBP	5,400	7,318
Banco Santander SA	1.375%	7/31/24	GBP	4,000	5,238
Banco Santander SA	0.463%	12/5/24	JPY	2,000,000	19,017
Banco Santander SA	1.125%	1/17/25	EUR	4,000	4,805
Banco Santander SA	2.500%	3/18/25	EUR	19,400	23,971
Banco Santander SA	3.250%	4/4/26	EUR	5,500	7,094
Banco Santander SA	3.125%	1/19/27	EUR	7,000	9,042
Banco Santander SA	2.125%	2/8/28	EUR	2,600	3,185
Banco Santander SA	0.875%	5/9/31	EUR	10,200	13,239
Bankia SA	1.000%	3/14/23	EUR	18,200	21,915
Bankia SA	0.750%	7/9/26	EUR	12,800	15,199
Bankia SA	1.125%	11/12/26	EUR	5,000	5,874
Bankinter SA	1.250%	2/7/28	EUR	500	645
CaixaBank SA	1.125%	1/12/23	EUR	2,000	2,373
CaixaBank SA	1.000%	2/8/23	EUR	6,300	7,578
CaixaBank SA	0.750%	4/18/23	EUR	1,700	2,017
CaixaBank SA	1.750%	10/24/23	EUR	10,000	12,116

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円ドル)	
	CaixaBank SA	2.375%	2/1/24	EUR	6,700	8,256
	CaixaBank SA	1.125%	5/17/24	EUR	8,000	9,629
	CaixaBank SA	1.125%	3/27/26	EUR	10,000	12,117
	CaixaBank SA	1.250%	1/11/27	EUR	600	767
	CaixaBank SA	1.000%	1/17/28	EUR	5,500	6,997
1	CaixaBank SA	2.750%	7/14/28	EUR	4,000	4,769
1	CaixaBank SA	2.250%	4/17/30	EUR	14,000	16,322
	Criteria Caixa SAU	1.625%	4/21/22	EUR	3,000	3,582
	Criteria Caixa SAU	1.500%	5/10/23	EUR	2,700	3,248
	Enagas Financiaciones SAU	2.500%	4/11/22	EUR	2,000	2,418
	Enagas Financiaciones SAU	1.000%	3/25/23	EUR	100	120
	Enagas Financiaciones SAU	1.250%	2/6/25	EUR	5,200	6,421
	Enagas Financiaciones SAU	1.375%	5/5/28	EUR	200	257
	Ferrovial Emisiones SA	2.500%	7/15/24	EUR	5,000	6,339
	Iberdrola Finanzas SAU	6.000%	7/1/22	GBP	6,500	9,167
	Iberdrola Finanzas SAU	7.375%	1/29/24	GBP	4,600	7,224
	Iberdrola Finanzas SAU	1.000%	3/7/24	EUR	5,900	7,127
	Iberdrola Finanzas SAU	1.000%	3/7/25	EUR	300	366
	Iberdrola Finanzas SAU	0.875%	6/16/25	EUR	9,800	11,912
	Iberdrola Finanzas SAU	1.621%	11/29/29	EUR	700	928
	Iberdrola International BV	3.000%	1/31/22	EUR	3,200	3,875
	Iberdrola International BV	2.500%	10/24/22	EUR	2,600	3,190
	Iberdrola International BV	1.125%	1/27/23	EUR	200	240
	Iberdrola International BV	1.750%	9/17/23	EUR	10,000	12,298
	Iberdrola International BV	1.875%	10/8/24	EUR	400	504
	Iberdrola International BV	0.375%	9/15/25	EUR	16,700	19,928
	Iberdrola International BV	1.125%	4/21/26	EUR	4,300	5,340
1	Iberdrola International BV	1.875%	12/31/49	EUR	800	940
	Inmobiliaria Colonial Socimi SA	1.450%	10/28/24	EUR	4,500	5,453
	Inmobiliaria Colonial Socimi SA	1.625%	11/28/25	EUR	8,400	10,200
	Inmobiliaria Colonial Socimi SA	2.000%	4/17/26	EUR	4,000	4,926
	Mapfre SA	1.625%	5/19/26	EUR	1,500	1,901
1	Mapfre SA	4.375%	3/31/47	EUR	4,500	5,863
1	Mapfre SA	4.125%	9/7/48	EUR	7,100	9,162
	Merlin Properties Socimi SA	2.375%	5/23/22	EUR	8,700	10,433
	Merlin Properties Socimi SA	2.225%	4/25/23	EUR	400	482
	Merlin Properties Socimi SA	1.750%	5/26/25	EUR	9,670	11,421
	Merlin Properties Socimi SA	1.875%	12/4/34	EUR	6,000	6,350
	Naturgy Capital Markets SA	1.125%	4/11/24	EUR	4,400	5,318
	Naturgy Finance BV	2.875%	3/11/24	EUR	4,000	5,119
	Naturgy Finance BV	0.875%	5/15/25	EUR	15,300	18,545
	Naturgy Finance BV	1.250%	4/19/26	EUR	8,900	10,993
	Naturgy Finance BV	1.375%	1/19/27	EUR	200	250
	Naturgy Finance BV	1.500%	1/29/28	EUR	5,000	6,352
	Naturgy Finance BV	0.750%	11/28/29	EUR	16,300	19,708
	NorteGas Energia Distribucion SAU	0.918%	9/28/22	EUR	400	470
	NorteGas Energia Distribucion SAU	2.065%	9/28/27	EUR	10,500	13,281
	Prosegur Cash SA	1.375%	2/4/26	EUR	1,200	1,449
	Red Electrica Financiaciones SAU	3.875%	1/25/22	EUR	2,000	2,443
	Red Electrica Financiaciones SAU	2.125%	7/1/23	EUR	6,800	8,403
	Red Electrica Financiaciones SAU	1.125%	4/24/25	EUR	300	370
	Red Electrica Financiaciones SAU	1.000%	4/21/26	EUR	600	741
	Red Electrica Financiaciones SAU	1.250%	3/13/27	EUR	600	754
	Redexis Gas Finance BV	1.875%	4/27/27	EUR	4,200	5,228
	Repsol International Finance BV	0.500%	5/23/22	EUR	7,500	8,837
	Repsol International Finance BV	2.250%	12/10/26	EUR	10,100	13,252
	Repsol International Finance BV	0.250%	8/2/27	EUR	1,200	1,388
	Santander Consumer Finance SA	0.875%	1/24/22	EUR	30,700	36,204
	Santander Consumer Finance SA	0.875%	5/30/23	EUR	3,300	3,939



	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)
Santander Consumer Finance SA	1.125%	10/9/23	EUR	15,000	18,062
Santander Consumer Finance SA	1.000%	2/27/24	EUR	11,000	13,190
Santander Consumer Finance SA	0.375%	6/27/24	EUR	10,000	11,733
Santander Consumer Finance SA	0.375%	1/17/25	EUR	9,100	10,665
Telefonica Emisiones SAU	5.289%	12/9/22	GBP	1,000	1,419
Telefonica Emisiones SAU	3.987%	1/23/23	EUR	20,000	25,471
Telefonica Emisiones SAU	1.069%	2/5/24	EUR	17,400	21,004
Telefonica Emisiones SAU	5.375%	2/2/26	GBP	2,600	4,075
Telefonica Emisiones SAU	1.460%	4/13/26	EUR	4,000	5,007
Telefonica Emisiones SAU	1.447%	1/22/27	EUR	9,100	11,381
Telefonica Emisiones SAU	2.318%	10/17/28	EUR	800	1,078
Telefonica Emisiones SAU	1.788%	3/12/29	EUR	8,600	11,149
Telefonica Emisiones SAU	5.445%	10/8/29	GBP	2,150	3,665
Telefonica Emisiones SAU	2.932%	10/17/29	EUR	11,300	16,109
Telefonica Emisiones SAU	0.664%	2/3/30	EUR	7,400	8,687
Telefonica Emisiones SAU	1.957%	7/1/39	EUR	8,000	10,490
Telefonica Emisiones SAU	1.864%	7/13/40	EUR	10,000	12,660
Telefonica Europe BV	5.875%	2/14/33	EUR	832	1,535
					<b>942,351</b>
<b>ソブリン債(4.5%)</b>					
Adif - Alta Velocidad	3.500%	5/27/24	EUR	12,000	15,854
Adif - Alta Velocidad	1.875%	1/28/25	EUR	15,100	19,142
Autonomous Community of Madrid Spain	2.875%	7/17/23	EUR	8,950	11,320
Autonomous Community of Madrid Spain	4.125%	5/21/24	EUR	21,500	28,955
Autonomous Community of Madrid Spain	0.997%	9/30/24	EUR	1,720	2,098
Autonomous Community of Madrid Spain	1.826%	4/30/25	EUR	14,000	17,777
Autonomous Community of Madrid Spain	4.300%	9/15/26	EUR	21,274	31,172
Autonomous Community of Madrid Spain	2.146%	4/30/27	EUR	17,000	22,613
Autonomous Community of Madrid Spain	1.773%	4/30/28	EUR	13,625	17,872
Autonomous Community of Madrid Spain	1.571%	4/30/29	EUR	20,000	26,011
Autonomous Community of Madrid Spain	2.080%	3/12/30	EUR	5,000	6,790
Autonomous Community of Madrid Spain	0.419%	4/30/30	EUR	3,944	4,675
Basque Government	0.850%	4/30/30	EUR	20,000	24,715
Canal de Isabel II Gestion SA	1.680%	2/26/25	EUR	3,500	4,327
13 FADE - Fondo de Amortizacion del Deficit Electrico	0.500%	3/17/23	EUR	30,000	35,673
13 Fondo De Titulizacion Del Deficit Del Sistema Electrico FTA	0.850%	12/17/23	EUR	5,000	6,042
2 Kingdom of Spain	5.850%	1/31/22	EUR	132,300	166,437
Kingdom of Spain	0.400%	4/30/22	EUR	369,350	436,441
2 Kingdom of Spain	5.400%	1/31/23	EUR	140,580	185,697
Kingdom of Spain	0.000%	4/30/23	EUR	197,310	232,811
Kingdom of Spain	0.350%	7/30/23	EUR	58,345	69,593
13 Kingdom of Spain	0.750%	10/31/23	EUR	3,000	3,618
2 Kingdom of Spain	4.400%	10/31/23	EUR	80,495	107,726
2 Kingdom of Spain	4.800%	1/31/24	EUR	51,335	70,135
2 Kingdom of Spain	3.800%	4/30/24	EUR	82,820	111,043
2 Kingdom of Spain	0.250%	7/30/24	EUR	205,702	246,194
2 Kingdom of Spain	2.750%	10/31/24	EUR	192,800	253,595
2 Kingdom of Spain	1.600%	4/30/25	EUR	192,255	244,259
2 Kingdom of Spain	4.650%	7/30/25	EUR	18,760	27,122
2 Kingdom of Spain	2.150%	10/31/25	EUR	71,100	93,332
2 Kingdom of Spain	1.950%	4/30/26	EUR	223,371	293,086
2 Kingdom of Spain	5.900%	7/30/26	EUR	157,401	249,187
2 Kingdom of Spain	1.500%	4/30/27	EUR	136,489	176,983
2 Kingdom of Spain	1.450%	10/31/27	EUR	39,400	51,040
2 Kingdom of Spain	1.400%	4/30/28	EUR	122,100	158,428
2 Kingdom of Spain	1.400%	7/30/28	EUR	211,563	275,134
2 Kingdom of Spain	5.150%	10/31/28	EUR	208,090	343,573

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Kingdom of Spain	6.000%	1/31/29	EUR	12,078	21,082
<sup>2</sup> Kingdom of Spain	1.450%	4/30/29	EUR	130,175	170,474
<sup>2</sup> Kingdom of Spain	0.600%	10/31/29	EUR	37,344	45,746
<sup>2</sup> Kingdom of Spain	1.950%	7/30/30	EUR	58,773	80,815
<sup>2</sup> Kingdom of Spain	1.250%	10/31/30	EUR	654,436	846,922
Kingdom of Spain	5.750%	7/30/32	EUR	11,314	21,636
<sup>2</sup> Kingdom of Spain	2.350%	7/30/33	EUR	70,926	103,566
<sup>2</sup> Kingdom of Spain	1.850%	7/30/35	EUR	75,000	104,850
<sup>2</sup> Kingdom of Spain	4.200%	1/31/37	EUR	144,580	266,610
<sup>2</sup> Kingdom of Spain	4.900%	7/30/40	EUR	37,980	79,473
<sup>2</sup> Kingdom of Spain	1.200%	10/31/40	EUR	125,000	159,474
<sup>2</sup> Kingdom of Spain	4.700%	7/30/41	EUR	182,400	377,855
<sup>2</sup> Kingdom of Spain	5.150%	10/31/44	EUR	81,195	185,194
<sup>2</sup> Kingdom of Spain	2.900%	10/31/46	EUR	104,224	179,807
<sup>2</sup> Kingdom of Spain	2.700%	10/31/48	EUR	49,077	82,813
<sup>2</sup> Kingdom of Spain	1.000%	10/31/50	EUR	75,484	89,482
<sup>2</sup> Kingdom of Spain	3.450%	7/30/66	EUR	73,000	152,074
					<b>7,038,343</b>
<b>スペイン合計(取得原価 7,529,497 米ドル)</b>					<b>8,544,824</b>
<b>国際機関(3.3%)</b>					
<b>ソブリン債(3.3%)</b>					
African Development Bank	0.875%	12/20/21	GBP	1,500	1,958
African Development Bank	5.250%	3/23/22	AUD	19,000	14,265
African Development Bank	0.250%	1/24/24	EUR	8,100	9,673
African Development Bank	4.750%	3/6/24	AUD	6,600	5,306
African Development Bank	0.250%	11/21/24	EUR	22,600	27,120
African Development Bank	4.000%	1/10/25	AUD	14,330	11,499
African Development Bank	4.500%	6/2/26	AUD	6,230	5,289
African Development Bank	0.125%	10/7/26	EUR	4,000	4,803
African Development Bank	3.300%	7/27/27	AUD	1,000	806
African Development Bank	3.350%	8/8/28	AUD	500	408
African Development Bank	0.500%	3/21/29	EUR	4,000	4,950
Asian Development Bank	2.750%	1/19/22	AUD	5,900	4,275
Asian Development Bank	5.000%	3/9/22	AUD	15,500	11,583
Asian Development Bank	1.000%	12/15/22	GBP	2,400	3,164
Asian Development Bank	2.650%	1/11/23	AUD	1,500	1,109
Asian Development Bank	3.000%	1/17/23	NZD	10,000	7,021
Asian Development Bank	0.200%	5/25/23	EUR	11,750	13,947
Asian Development Bank	4.500%	9/5/23	AUD	1,250	982
Asian Development Bank	2.450%	1/17/24	AUD	1,800	1,351
Asian Development Bank	3.500%	5/30/24	NZD	20,000	14,743
Asian Development Bank	3.750%	3/12/25	AUD	11,230	9,002
Asian Development Bank	0.625%	9/15/26	GBP	7,400	9,777
Asian Development Bank	3.000%	10/14/26	AUD	1,825	1,458
Asian Development Bank	4.650%	2/16/27	CAD	2,792	2,585
Asian Development Bank	3.400%	9/10/27	AUD	2,700	2,232
Asian Development Bank	0.250%	10/28/27	GBP	13,500	17,375
Asian Development Bank	3.300%	8/8/28	AUD	2,600	2,158
Asian Development Bank	0.000%	10/24/29	EUR	15,200	18,121
Asian Development Bank	0.025%	1/31/30	EUR	24,400	29,115
Corp. Andina de Fomento	0.500%	1/25/22	EUR	4,780	5,594
Corp. Andina de Fomento	0.750%	6/13/23	EUR	5,000	5,914
Corp. Andina de Fomento	1.125%	2/13/25	EUR	15,000	17,991
Corp. Andina de Fomento	0.500%	2/26/26	CHF	8,700	9,430
Corp. Andina de Fomento	4.500%	9/14/27	AUD	1,600	1,228
Council of Europe Development Bank	0.125%	5/25/23	EUR	15,725	18,668
Council of Europe Development Bank	0.375%	6/8/26	EUR	68,810	84,222
Council of Europe Development Bank	0.000%	4/9/27	EUR	9,290	11,167
Eurofima	3.000%	5/22/24	CHF	5,000	6,131

	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)	
	Eurofima	3.900%	12/19/25	AUD	1,000	817
	Eurofima	3.000%	5/15/26	CHF	6,500	8,439
	Eurofima	2.600%	1/13/27	AUD	24,820	19,064
	Eurofima	4.550%	3/30/27	CAD	2,702	2,412
	Eurofima	3.350%	5/21/29	AUD	4,320	3,544
	European Bank for Reconstruction & Development	1.250%	12/15/22	GBP	10,000	13,253
	European Bank for Reconstruction & Development	0.000%	10/17/24	EUR	10,000	11,903
	European Bank for Reconstruction & Development	5.625%	12/7/28	GBP	1,000	1,825
	European Financial Stability Facility	2.250%	9/5/22	EUR	48,250	59,294
	European Financial Stability Facility	0.000%	11/17/22	EUR	65,000	76,758
7	European Financial Stability Facility	0.500%	1/20/23	EUR	38,000	45,443
	European Financial Stability Facility	0.000%	4/24/23	EUR	24,500	29,024
7	European Financial Stability Facility	1.875%	5/23/23	EUR	36,000	44,700
	European Financial Stability Facility	0.000%	7/17/23	EUR	13,000	15,410
	European Financial Stability Facility	0.125%	10/17/23	EUR	15,300	18,211
	European Financial Stability Facility	0.200%	1/17/24	EUR	1,900	2,271
7	European Financial Stability Facility	2.125%	2/19/24	EUR	19,500	24,800
	European Financial Stability Facility	0.000%	4/19/24	EUR	40,000	47,572
7	European Financial Stability Facility	1.750%	6/27/24	EUR	17,000	21,531
	European Financial Stability Facility	0.400%	2/17/25	EUR	15,200	18,486
7	European Financial Stability Facility	0.200%	4/28/25	EUR	16,000	19,325
	European Financial Stability Facility	0.500%	7/11/25	EUR	30,000	36,770
7	European Financial Stability Facility	0.400%	5/31/26	EUR	80,000	98,309
	European Financial Stability Facility	0.750%	5/3/27	EUR	31,100	39,277
	European Financial Stability Facility	0.875%	7/26/27	EUR	25,000	31,890
	European Financial Stability Facility	0.950%	2/14/28	EUR	20,000	25,758
	European Financial Stability Facility	0.050%	10/17/29	EUR	5,850	7,092
7	European Financial Stability Facility	2.750%	12/3/29	EUR	5,500	8,255
7	European Financial Stability Facility	3.875%	3/30/32	EUR	20,000	34,609
7	European Financial Stability Facility	3.000%	9/4/34	EUR	5,200	8,775
	European Financial Stability Facility	0.875%	4/10/35	EUR	42,520	56,489
7	European Financial Stability Facility	3.375%	4/3/37	EUR	31,800	58,141
	European Financial Stability Facility	1.450%	9/5/40	EUR	5,000	7,444
	European Financial Stability Facility	1.700%	2/13/43	EUR	16,910	26,486
7	European Financial Stability Facility	2.350%	7/29/44	EUR	13,600	24,507
	European Financial Stability Facility	1.200%	2/17/45	EUR	36,500	53,139
	European Financial Stability Facility	1.375%	5/31/47	EUR	18,365	28,983
	European Financial Stability Facility	1.800%	7/10/48	EUR	45,450	77,285
	European Financial Stability Facility	0.700%	1/20/50	EUR	34,605	47,351
	European Financial Stability Facility	1.750%	7/17/53	EUR	14,500	25,099
	European Financial Stability Facility	2.000%	2/28/56	EUR	30,780	57,650
	European Investment Bank	5.000%	12/1/20	SEK	25,000	2,823
	European Investment Bank	1.500%	4/15/21	EUR	43,000	50,564
	European Investment Bank	2.250%	5/25/21	PLN	10,000	2,554
	European Investment Bank	0.375%	3/15/22	EUR	25,000	29,545
	European Investment Bank	5.000%	8/22/22	AUD	5,300	4,048
	European Investment Bank	3.000%	9/28/22	EUR	4,850	6,050
	European Investment Bank	2.250%	10/14/22	EUR	27,000	33,265
	European Investment Bank	2.700%	1/12/23	AUD	3,100	2,295
2	European Investment Bank	2.375%	1/18/23	CAD	2,800	2,192
	European Investment Bank	1.625%	3/15/23	EUR	56,150	69,023
	European Investment Bank	2.375%	7/6/23	CAD	8,300	6,549
	European Investment Bank	0.000%	10/16/23	EUR	30,000	35,654
	European Investment Bank	0.500%	11/15/23	EUR	20,000	24,166
	European Investment Bank	0.050%	12/15/23	EUR	55,000	65,552
	European Investment Bank	0.875%	12/15/23	GBP	11,050	14,650

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円)
European Investment Bank	2.125%	1/15/24	EUR	17,000	21,612
European Investment Bank	0.000%	3/15/24	EUR	136,000	162,105
European Investment Bank	0.050%	5/24/24	EUR	20,000	23,912
European Investment Bank	0.200%	7/15/24	EUR	40,000	48,131
European Investment Bank	1.750%	7/30/24	CAD	14,000	10,972
European Investment Bank	4.750%	8/7/24	AUD	3,250	2,661
European Investment Bank	0.875%	9/13/24	EUR	33,000	40,770
European Investment Bank	0.750%	11/15/24	GBP	1,000	1,326
European Investment Bank	1.625%	2/4/25	CHF	2,500	2,985
European Investment Bank	0.000%	3/25/25	EUR	3,000	3,595
European Investment Bank	0.125%	4/15/25	EUR	30,000	36,166
European Investment Bank	5.500%	4/15/25	GBP	10,000	16,009
European Investment Bank	0.375%	7/16/25	EUR	23,100	28,211
European Investment Bank	2.750%	9/15/25	EUR	40,000	54,449
European Investment Bank	4.500%	10/15/25	EUR	15,000	22,004
European Investment Bank	2.900%	10/17/25	AUD	3,000	2,361
European Investment Bank	0.000%	3/13/26	EUR	10,000	12,048
European Investment Bank	0.375%	4/14/26	EUR	28,000	34,419
European Investment Bank	3.100%	8/17/26	AUD	35,213	28,276
European Investment Bank	2.750%	8/25/26	PLN	10,000	2,812
European Investment Bank	1.000%	9/21/26	GBP	3,200	4,329
European Investment Bank	0.100%	10/15/26	EUR	15,500	18,817
European Investment Bank	1.250%	11/13/26	EUR	6,000	7,785
European Investment Bank	0.500%	1/15/27	EUR	53,700	66,827
European Investment Bank	3.500%	4/15/27	EUR	5,000	7,395
European Investment Bank	3.750%	12/7/27	GBP	3,800	6,099
European Investment Bank	0.875%	1/14/28	EUR	46,500	59,718
European Investment Bank	3.300%	2/3/28	AUD	2,250	1,854
European Investment Bank	1.375%	5/12/28	SEK	75,000	9,123
European Investment Bank	0.000%	5/15/28	EUR	10,000	12,103
European Investment Bank	0.000%	12/7/28	GBP	2,600	3,212
European Investment Bank	6.000%	12/7/28	GBP	16,000	29,877
European Investment Bank	0.625%	1/22/29	EUR	30,000	38,161
European Investment Bank	4.500%	6/7/29	GBP	12,000	20,805
European Investment Bank	0.125%	6/20/29	EUR	11,500	14,074
European Investment Bank	0.050%	1/16/30	EUR	50,000	60,799
European Investment Bank	4.000%	4/15/30	EUR	7,125	11,843
European Investment Bank	2.750%	9/13/30	EUR	30,000	45,885
European Investment Bank	1.000%	3/14/31	EUR	68,300	90,721
European Investment Bank	1.000%	4/14/32	EUR	32,000	42,777
European Investment Bank	1.125%	11/15/32	EUR	20,000	27,243
European Investment Bank	1.125%	4/13/33	EUR	30,000	40,785
European Investment Bank	3.000%	10/14/33	EUR	10,000	16,477
European Investment Bank	0.050%	10/13/34	EUR	6,840	8,191
European Investment Bank	2.625%	3/15/35	EUR	7,100	11,558
European Investment Bank	3.125%	6/30/36	CHF	1,000	1,646
European Investment Bank	1.125%	9/15/36	EUR	48,000	66,583
European Investment Bank	3.875%	6/8/37	GBP	5,400	10,254
European Investment Bank	0.500%	11/13/37	EUR	15,000	19,283
European Investment Bank	5.000%	4/15/39	GBP	7,000	15,423
European Investment Bank	2.750%	3/15/40	EUR	18,550	33,184
European Investment Bank	3.625%	3/14/42	EUR	5,600	11,598
European Investment Bank	1.000%	11/14/42	EUR	10,000	14,357
European Investment Bank	4.500%	3/7/44	GBP	8,500	19,088
European Investment Bank	1.750%	9/15/45	EUR	10,000	16,403
European Investment Bank	0.875%	9/13/47	EUR	10,000	14,062
European Investment Bank	1.500%	11/15/47	EUR	5,000	7,993
European Investment Bank	1.500%	10/16/48	EUR	3,075	4,929
European Investment Bank	4.625%	10/12/54	GBP	7,700	20,307

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
European Stability Mechanism	0.000%	1/17/22	EUR	1,700	1,995
European Stability Mechanism	0.000%	10/18/22	EUR	55,000	64,848
European Stability Mechanism	0.100%	7/31/23	EUR	51,000	60,624
European Stability Mechanism	2.125%	11/20/23	EUR	3,220	4,070
European Stability Mechanism	0.125%	4/22/24	EUR	64,000	76,529
European Stability Mechanism	1.000%	9/23/25	EUR	40,000	50,288
European Stability Mechanism	0.500%	3/2/26	EUR	46,700	57,583
European Stability Mechanism	0.750%	3/15/27	EUR	25,000	31,529
European Stability Mechanism	0.750%	9/5/28	EUR	18,454	23,581
European Stability Mechanism	0.500%	3/5/29	EUR	42,000	52,772
European Stability Mechanism	1.125%	5/3/32	EUR	5,230	7,042
European Stability Mechanism	1.200%	5/23/33	EUR	12,000	16,411
European Stability Mechanism	1.625%	11/17/36	EUR	39,950	58,992
European Stability Mechanism	1.750%	10/20/45	EUR	10,000	16,275
European Stability Mechanism	1.800%	11/2/46	EUR	25,350	42,093
European Stability Mechanism	1.850%	12/1/55	EUR	15,000	26,725
European Union	2.750%	4/4/22	EUR	30,600	37,368
European Union	0.625%	11/4/23	EUR	27,000	32,662
European Union	0.500%	4/4/25	EUR	60,000	73,348
European Union	3.000%	9/4/26	EUR	7,125	10,049
European Union	2.500%	11/4/27	EUR	19,000	26,884
European Union	2.875%	4/4/28	EUR	5,000	7,300
European Union	1.375%	10/4/29	EUR	16,000	21,672
European Union	0.750%	4/4/31	EUR	32,750	42,565
European Union	1.250%	4/4/33	EUR	25,000	34,436
European Union	1.125%	4/4/36	EUR	20,000	27,665
European Union	3.375%	4/4/38	EUR	8,095	15,025
European Union	3.750%	4/4/42	EUR	10,000	20,847
Inter-American Development Bank	0.625%	12/15/21	GBP	2,000	2,605
Inter-American Development Bank	3.750%	7/25/22	AUD	23,800	17,753
Inter-American Development Bank	1.950%	4/23/24	AUD	3,200	2,375
Inter-American Development Bank	4.750%	8/27/24	AUD	21,420	17,555
Inter-American Development Bank	1.700%	10/10/24	CAD	12,380	9,693
Inter-American Development Bank	1.375%	12/15/24	GBP	27,500	37,325
Inter-American Development Bank	0.750%	10/15/25	CAD	2,725	2,047
Inter-American Development Bank	2.750%	10/30/25	AUD	10,900	8,518
Inter-American Development Bank	1.250%	12/15/25	GBP	20,000	27,199
Inter-American Development Bank	4.400%	1/26/26	CAD	50	44
Inter-American Development Bank	4.250%	6/11/26	AUD	1,300	1,099
Inter-American Development Bank	0.500%	9/15/26	GBP	10,000	13,112
Inter-American Development Bank	0.875%	8/27/27	CAD	3,350	2,499
International Bank for Reconstruction & Development	0.750%	12/7/21	GBP	3,600	4,699
International Bank for Reconstruction & Development	2.800%	1/12/22	AUD	12,400	8,986
International Bank for Reconstruction & Development	2.200%	1/18/22	CAD	13,410	10,297
International Bank for Reconstruction & Development	3.375%	1/25/22	NZD	12,000	8,244
International Bank for Reconstruction & Development	5.000%	3/7/22	AUD	4,000	2,993
International Bank for Reconstruction & Development	2.250%	1/17/23	CAD	5,400	4,214
International Bank for Reconstruction & Development	3.000%	2/2/23	NZD	10,000	7,031
International Bank for Reconstruction & Development	0.500%	7/24/23	GBP	20,800	27,217
International Bank for Reconstruction & Development	2.500%	8/3/23	CAD	1,060	840

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
International Bank for Reconstruction & Development	0.500%	10/10/23	SEK	200,000	22,763
International Bank for Reconstruction & Development	2.200%	2/27/24	AUD	22,400	16,721
International Bank for Reconstruction & Development	1.800%	7/26/24	CAD	11,580	9,093
International Bank for Reconstruction & Development	0.875%	12/13/24	GBP	6,000	7,995
International Bank for Reconstruction & Development	1.900%	1/16/25	CAD	7,675	6,063
International Bank for Reconstruction & Development	4.250%	6/24/25	AUD	12,600	10,378
International Bank for Reconstruction & Development	0.750%	7/2/25	CAD	5,900	4,445
International Bank for Reconstruction & Development	2.900%	11/26/25	AUD	10,400	8,172
International Bank for Reconstruction & Development	3.000%	10/19/26	AUD	16,500	13,233
International Bank for Reconstruction & Development	0.750%	12/15/26	GBP	13,870	18,471
International Bank for Reconstruction & Development	0.000%	1/15/27	EUR	46,175	55,201
International Bank for Reconstruction & Development	0.250%	9/23/27	GBP	20,000	25,725
International Bank for Reconstruction & Development	0.875%	9/28/27	CAD	5,410	4,049
International Bank for Reconstruction & Development	0.625%	11/22/27	EUR	11,000	13,725
International Bank for Reconstruction & Development	0.010%	4/24/28	EUR	15,000	17,937
International Bank for Reconstruction & Development	3.300%	8/14/28	AUD	3,300	2,739
International Bank for Reconstruction & Development	4.875%	12/7/28	GBP	400	701
International Bank for Reconstruction & Development	1.950%	9/20/29	CAD	1,805	1,471
International Bank for Reconstruction & Development	1.000%	12/21/29	GBP	10,000	13,540
International Bank for Reconstruction & Development	0.000%	2/21/30	EUR	11,425	13,617
International Bank for Reconstruction & Development	0.500%	4/16/30	EUR	5,400	6,770
International Bank for Reconstruction & Development	5.750%	6/7/32	GBP	6,000	12,158
International Bank for Reconstruction & Development	0.625%	1/12/33	EUR	19,000	24,128
International Bank for Reconstruction & Development	1.200%	8/8/34	EUR	9,646	13,173
International Bank for Reconstruction & Development	0.500%	6/21/35	EUR	20,000	25,067
International Bank for Reconstruction & Development	0.250%	1/10/50	EUR	5,000	5,927
International Bank for Reconstruction & Development	0.125%	1/3/51	EUR	15,000	17,163
International Finance Corp.	2.800%	8/15/22	AUD	22,300	16,403
International Finance Corp.	2.375%	7/19/23	CAD	1,920	1,517
International Finance Corp.	4.250%	8/21/23	AUD	2,000	1,561
International Finance Corp.	1.250%	12/15/23	GBP	13,800	18,501
International Finance Corp.	1.450%	7/22/24	AUD	3,450	2,524

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
International Finance Corp.	1.375%	9/13/24	CAD	3,365	2,602
International Finance Corp.	1.375%	3/7/25	GBP	9,821	13,368
International Finance Corp.	4.000%	4/3/25	AUD	4,500	3,649
International Finance Corp.	0.250%	12/15/25	GBP	10,200	13,211
International Finance Corp.	0.750%	7/22/27	GBP	10,000	13,292
International Finance Corp.	3.200%	10/18/27	AUD	1,200	981
International Finance Corp.	3.150%	6/26/29	AUD	2,200	1,811
Nordic Investment Bank	0.625%	11/2/21	GBP	1,700	2,211
Nordic Investment Bank	1.125%	3/16/22	GBP	15,000	19,671
Nordic Investment Bank	5.000%	4/19/22	AUD	12,300	9,246
Nordic Investment Bank	0.375%	9/19/22	EUR	5,209	6,176
Nordic Investment Bank	1.125%	12/15/23	GBP	19,150	25,534
Nordic Investment Bank	4.750%	2/28/24	AUD	5,240	4,217
Nordic Investment Bank	0.125%	6/10/24	EUR	22,000	26,284
Nordic Investment Bank	0.500%	11/3/25	EUR	19,600	24,001
<b>国際機関合計(取得原価 4,749,574 米ドル)</b>					<b>5,183,841</b>
<b>スウェーデン(1.3%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.6%)</b>					
Danske Hypotek AB	1.000%	12/15/21	SEK	500,000	56,853
Lansforsakringar Hypotek AB	0.250%	4/22/22	EUR	1,500	1,767
Lansforsakringar Hypotek AB	0.375%	3/14/24	EUR	1,400	1,676
Nordea Hypotek AB	1.000%	4/8/22	SEK	538,000	61,372
Nordea Hypotek AB	1.250%	9/20/23	SEK	500,000	58,204
Skandinaviska Enskilda Banken AB	1.500%	12/15/21	SEK	665,000	75,963
Skandinaviska Enskilda Banken AB	0.750%	6/16/22	EUR	5,000	5,946
Skandinaviska Enskilda Banken AB	1.000%	12/18/24	SEK	48,000	5,586
Skandinaviska Enskilda Banken AB	1.000%	12/17/25	SEK	238,000	27,770
Skandinaviska Enskilda Banken AB	0.750%	11/15/27	EUR	1,100	1,381
Stadshypotek AB	0.625%	11/10/21	EUR	22,700	26,760
Stadshypotek AB	1.500%	12/15/21	SEK	280,000	31,970
Stadshypotek AB	0.050%	6/20/22	EUR	4,800	5,645
Stadshypotek AB	0.375%	2/22/23	EUR	4,050	4,818
Stadshypotek AB	1.500%	6/1/23	SEK	580,000	67,605
Stadshypotek AB	0.375%	2/21/24	EUR	6,900	8,275
Stadshypotek AB	1.500%	3/1/24	SEK	350,000	41,166
Stadshypotek AB	1.500%	12/3/24	SEK	1,222,000	144,908
Stadshypotek AB	0.500%	7/11/25	EUR	3,000	3,656
Stadshypotek AB	0.375%	3/13/26	EUR	5,000	6,080
Stadshypotek AB	0.125%	10/5/26	EUR	500	602
Stadshypotek AB	0.750%	11/1/27	EUR	7,000	8,807
Stadshypotek AB	2.000%	9/1/28	SEK	100,000	12,686
Sveriges Sakerstallda Obligationer AB	0.250%	4/19/23	EUR	5,000	5,932
Sveriges Sakerstallda Obligationer AB	1.000%	6/12/24	SEK	350,000	40,123
Sveriges Sakerstallda Obligationer AB	0.500%	1/29/25	EUR	11,000	13,341
Sveriges Sakerstallda Obligationer AB	0.500%	6/11/25	SEK	752,000	85,495
Sveriges Sakerstallda Obligationer AB	0.625%	10/30/25	EUR	5,000	6,136
Sveriges Sakerstallda Obligationer AB	2.000%	6/17/26	SEK	118,000	14,484
Sveriges Sakerstallda Obligationer AB	0.875%	3/29/27	EUR	800	1,007
Swedbank Hypotek AB	0.375%	3/11/22	EUR	5,000	5,897
Swedbank Hypotek AB	1.000%	6/15/22	SEK	332,000	37,939
Swedbank Hypotek AB	1.000%	12/20/23	SEK	400,000	46,201
Swedbank Hypotek AB	0.400%	5/8/24	EUR	5,000	6,008
Swedbank Hypotek AB	1.000%	9/18/24	SEK	395,000	45,869
					<b>967,928</b>
<b>社債(0.3%)</b>					
Akelius Residential Property AB	1.125%	3/14/24	EUR	11,900	14,195
Akelius Residential Property AB	1.750%	2/7/25	EUR	1,500	1,838
Akelius Residential Property AB	2.375%	8/15/25	GBP	3,000	4,062
Alfa Laval Treasury International AB	1.375%	9/12/22	EUR	400	476

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Atlas Copco AB	2.500%	2/28/23	EUR	4,500	5,574
Atlas Copco AB	0.625%	8/30/26	EUR	430	522
Danske Hypotek AB	1.000%	12/21/22	SEK	200,000	22,946
Essity AB	1.125%	3/27/24	EUR	1,700	2,059
Essity AB	1.625%	3/30/27	EUR	1,600	2,039
Fastighets AB Balder	1.125%	3/14/22	EUR	6,000	7,065
Fastighets AB Balder	1.875%	3/14/25	EUR	200	242
Fastighets AB Balder	1.875%	1/23/26	EUR	9,000	10,891
Fastighets AB Balder	1.125%	1/29/27	EUR	9,500	10,981
Fastighets AB Balder	1.250%	1/28/28	EUR	1,900	2,179
Heimstaden Bostad AB	1.750%	12/7/21	EUR	4,000	4,735
Investor AB	4.500%	5/12/23	EUR	2,000	2,612
Lansforsakringar Bank AB	0.875%	9/25/23	EUR	100	119
Lansforsakringar Hypotek AB	0.250%	4/12/23	EUR	500	593
Lansforsakringar Hypotek AB	1.250%	9/20/23	SEK	550,000	63,884
Lansforsakringar Hypotek AB	1.500%	9/18/24	SEK	160,000	18,905
Molnlycke Holding AB	1.875%	2/28/25	EUR	5,000	6,205
Nordea Hypotek AB	1.000%	9/18/24	SEK	187,500	21,822
Samhallsbyggnadsbolaget i Norden AB	1.750%	1/14/25	EUR	6,000	7,236
Skandinaviska Enskilda Banken AB	1.000%	12/20/23	SEK	200,000	23,153
Skandinaviska Enskilda Banken AB	0.375%	2/9/26	EUR	20,000	24,304
Skandinaviska Enskilda Banken AB	0.375%	2/11/27	EUR	7,000	8,235
<sup>1</sup> Skandinaviska Enskilda Banken AB	1.375%	10/31/28	EUR	31,575	37,457
Skandinaviska Enskilda Banken AB	0.625%	11/12/29	EUR	10,000	11,955
Svenska Handelsbanken AB	0.250%	2/28/22	EUR	500	587
Svenska Handelsbanken AB	1.625%	6/18/22	GBP	9,000	11,891
Svenska Handelsbanken AB	1.125%	12/14/22	EUR	14,000	16,812
Svenska Handelsbanken AB	0.125%	6/18/24	EUR	5,000	5,888
Svenska Handelsbanken AB	1.000%	4/15/25	EUR	18,844	23,019
Svenska Handelsbanken AB	0.050%	9/3/26	EUR	10,100	11,742
<sup>1</sup> Svenska Handelsbanken AB	1.250%	3/2/28	EUR	5,000	5,922
Swedbank AB	1.250%	12/29/21	GBP	1,000	1,309
Swedbank AB	1.000%	6/1/22	EUR	4,700	5,581
Swedbank AB	0.300%	9/6/22	EUR	17,100	20,101
Swedbank AB	1.625%	12/28/22	GBP	5,700	7,576
Swedbank AB	0.400%	8/29/23	EUR	5,100	6,024
Swedbank AB	0.750%	5/5/25	EUR	6,000	7,230
<sup>1</sup> Swedbank AB	1.000%	11/22/27	EUR	5,900	6,887
Swedbank Hypotek AB	0.500%	2/5/26	EUR	10,000	12,217
Tele2 AB	1.125%	5/15/24	EUR	8,300	10,003
Tele2 AB	2.125%	5/15/28	EUR	6,200	8,021
Telia Co. AB	4.750%	11/16/21	EUR	3,000	3,675
Telia Co. AB	4.000%	3/22/22	EUR	350	431
Telia Co. AB	3.625%	2/14/24	EUR	100	131
Telia Co. AB	3.875%	10/1/25	EUR	2,000	2,782
Telia Co. AB	3.000%	9/7/27	EUR	100	140
Telia Co. AB	2.125%	2/20/34	EUR	12,100	16,644
Telia Co. AB	1.625%	2/23/35	EUR	200	261
<sup>1</sup> Telia Co. AB	3.000%	4/4/78	EUR	100	121
					<b>501,279</b>
<b>ソブリン債(0.4%)</b>					
Kingdom of Sweden	3.500%	6/1/22	SEK	290,750	34,703
Kingdom of Sweden	0.125%	4/24/23	EUR	30,000	35,572
<sup>2</sup> Kingdom of Sweden	1.500%	11/13/23	SEK	924,200	109,830
Kingdom of Sweden	2.500%	5/12/25	SEK	129,300	16,436
Kingdom of Sweden	1.000%	11/12/26	SEK	345,700	41,913
Kingdom of Sweden	0.750%	5/12/28	SEK	7,000	844
<sup>2</sup> Kingdom of Sweden	0.750%	11/12/29	SEK	389,000	47,319
Kingdom of Sweden	2.250%	6/1/32	SEK	175,000	24,767



	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Kingdom of Sweden	3.500%	3/30/39	SEK	231,450	41,054
Kommuninvest I Sverige AB	1.000%	11/13/23	SEK	570,000	65,959
Kommuninvest I Sverige AB	1.000%	10/2/24	SEK	200,000	23,318
Kommuninvest I Sverige AB	1.000%	5/12/25	SEK	394,050	46,130
Kommuninvest I Sverige AB	0.750%	2/4/26	SEK	300,000	34,822
Kommuninvest I Sverige AB	1.000%	11/12/26	SEK	600,000	70,373
SBAB Bank AB	0.250%	9/7/22	EUR	5,000	5,872
Stockholms Lans Landsting	0.750%	2/26/25	EUR	5,000	6,095
Vattenfall AB	0.050%	10/15/25	EUR	5,900	6,914
Vattenfall AB	6.875%	4/15/39	GBP	5,000	11,767
					<b>623,688</b>
<b>スウェーデン合計(取得原価 2,024,838 米ドル)</b>					<b>2,092,895</b>
<b>スイス(1.5%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.5%)</b>					
Credit Suisse Schweiz AG	0.000%	7/31/25	CHF	11,400	12,560
Pfandbriefbank schweizerischer Hypothekarinststitute AG	2.875%	2/14/22	CHF	3,000	3,415
Pfandbriefbank schweizerischer Hypothekarinststitute AG	1.625%	3/15/22	CHF	2,000	2,245
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.000%	7/5/22	CHF	17,500	19,262
Pfandbriefbank schweizerischer Hypothekarinststitute AG	1.375%	8/15/22	CHF	7,500	8,463
Pfandbriefbank schweizerischer Hypothekarinststitute AG	2.125%	6/28/23	CHF	61,000	71,225
Pfandbriefbank schweizerischer Hypothekarinststitute AG	1.250%	9/29/23	CHF	6,980	8,001
Pfandbriefbank schweizerischer Hypothekarinststitute AG	2.375%	1/25/24	CHF	3,500	4,170
Pfandbriefbank schweizerischer Hypothekarinststitute AG	1.375%	2/14/24	CHF	8,000	9,255
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.125%	3/25/24	CHF	5,000	5,562
Pfandbriefbank schweizerischer Hypothekarinststitute AG	1.000%	5/21/24	CHF	10,600	12,163
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.375%	10/15/25	CHF	5,000	5,652
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.375%	1/26/26	CHF	8,000	9,060
Pfandbriefbank schweizerischer Hypothekarinststitute AG	2.500%	3/30/26	CHF	11,900	15,009
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.250%	9/18/26	CHF	10,700	12,065
Pfandbriefbank schweizerischer Hypothekarinststitute AG	2.750%	12/15/26	CHF	3,000	3,891
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.250%	1/18/27	CHF	20,000	22,558
Pfandbriefbank schweizerischer Hypothekarinststitute AG	2.500%	2/16/27	CHF	2,000	2,568
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.375%	5/12/27	CHF	25,000	28,458
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.375%	7/10/28	CHF	5,000	5,701
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.125%	9/6/28	CHF	28,000	31,317
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.625%	10/9/28	CHF	15,000	17,454
Pfandbriefbank schweizerischer Hypothekarinststitute AG	0.500%	1/22/29	CHF	9,900	11,406

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	5/8/29	CHF	7,500	8,384
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/15/29	CHF	15,000	17,298
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.375%	9/20/29	CHF	2,000	2,478
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	4/15/30	CHF	10,000	11,303
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.625%	7/3/30	CHF	2,000	2,549
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	5/16/31	CHF	3,500	4,097
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.125%	7/15/31	CHF	9,250	10,276
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.875%	9/15/31	CHF	15,880	20,996
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.000%	5/12/32	CHF	7,500	9,169
Pfandbriefbank schweizerischer Hypothekarinstitute AG	2.250%	8/13/32	CHF	10,200	14,167
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	4/25/33	CHF	5,000	5,882
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	8/2/33	CHF	17,500	22,750
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	5/7/35	CHF	2,000	2,447
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	10/5/35	CHF	5,000	5,831
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.625%	1/23/37	CHF	4,000	4,772
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.875%	6/25/37	CHF	5,500	6,810
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.375%	7/8/39	CHF	8,300	9,573
Pfandbriefbank schweizerischer Hypothekarinstitute AG	1.500%	12/5/40	CHF	5,000	7,005
Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/6/42	CHF	10,000	11,421
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.250%	2/3/22	CHF	4,000	4,460
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.875%	6/20/22	CHF	18,000	20,083
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.000%	9/9/22	CHF	8,500	9,534
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.125%	4/28/23	CHF	6,675	7,579
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.250%	6/16/23	CHF	10,500	12,290
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	7/25/23	CHF	17,000	18,813
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.375%	8/30/23	CHF	7,500	8,386
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	3/12/24	CHF	15,000	16,692
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.750%	4/15/24	CHF	1,000	1,136
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.000%	6/14/24	CHF	32,500	36,018

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.750%	9/23/24	CHF	2,200	2,511
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	12/2/24	CHF	15,000	16,724
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	7/28/25	CHF	5,000	5,683
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	2.000%	10/30/25	CHF	3,000	3,670
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	12/1/25	CHF	14,350	16,134
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.625%	6/17/26	CHF	7,000	8,485
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.050%	11/6/26	CHF	10,000	11,137
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.375%	3/19/27	CHF	8,000	9,667
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.250%	2/11/28	CHF	985	1,112
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.000%	9/22/28	CHF	5,000	5,974
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	4/9/29	CHF	20,000	22,695
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	1.500%	5/21/29	CHF	1,000	1,248
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.625%	7/16/29	CHF	24,000	27,978
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	4/30/30	CHF	5,000	5,778
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	9/20/30	CHF	17,500	20,224
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.300%	6/6/31	CHF	7,500	8,498
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.125%	9/2/31	CHF	7,000	7,781
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.650%	2/15/33	CHF	10,000	11,787
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.500%	5/15/34	CHF	6,000	6,985
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.600%	12/11/35	CHF	13,000	15,404
Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.700%	3/4/39	CHF	5,000	6,109
					<b>849,243</b>
<b>社債 (0.5%)</b>					
Adecco International Financial Services BV	1.000%	12/2/24	EUR	1,000	1,216
<sup>1</sup> Aquarius and Investments plc for Zurich Insurance Co. Ltd.	4.250%	10/2/43	EUR	5,385	6,891
Argentum Netherlands BV for Givaudan SA	2.000%	9/17/30	EUR	900	1,216
<sup>1</sup> Argentum Netherlands BV for Swiss Life AG	4.375%	12/29/49	EUR	9,000	11,608
<sup>1</sup> Argentum Netherlands BV for Zurich Insurance Co. Ltd.	2.750%	2/19/49	EUR	2,000	2,564
<sup>1</sup> Cloverie plc for Swiss Reinsurance Co. Ltd.	6.625%	9/1/42	EUR	1,600	2,070
Cloverie plc for Zurich Insurance Co. Ltd.	1.750%	9/16/24	EUR	5,400	6,726
Coca-Cola HBC Finance BV	1.875%	11/11/24	EUR	200	252
Credit Suisse AG	1.375%	1/31/22	EUR	15,748	18,722
Credit Suisse AG	1.000%	6/7/23	EUR	5,400	6,491
Credit Suisse AG	1.500%	4/10/26	EUR	800	1,011
<sup>1</sup> Credit Suisse Group AG	1.250%	7/17/25	EUR	7,000	8,407
<sup>1</sup> Credit Suisse Group AG	2.125%	9/12/25	GBP	14,300	19,158

		クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
<sup>1</sup>	Credit Suisse Group AG	3.250%	4/2/26	EUR	37,000	48,133
<sup>1</sup>	Credit Suisse Group AG	1.000%	6/24/27	EUR	6,840	8,135
<sup>1</sup>	Credit Suisse Group AG	0.650%	1/14/28	EUR	16,000	18,614
<sup>1</sup>	Credit Suisse Group AG	2.250%	6/9/28	GBP	4,700	6,291
	Credit Suisse Group AG	0.650%	9/10/29	EUR	6,660	7,739
	Credit Suisse Group Funding Guernsey Ltd.	1.250%	4/14/22	EUR	25,600	30,401
	Credit Suisse Group Funding Guernsey Ltd.	3.000%	5/27/22	GBP	1,500	2,012
	Credit Suisse Group Funding Guernsey Ltd.	1.000%	4/14/23	CHF	12,000	13,301
<sup>1</sup>	Demeter Investments BV for Zurich Insurance Co. Ltd.	3.500%	10/1/46	EUR	22,950	30,281
<sup>1</sup>	ELM BV for Helvetia Schweizerische Versicherungsgesellschaft AG	3.375%	9/29/47	EUR	6,000	7,634
<sup>1</sup>	ELM BV for Swiss Reinsurance Co. Ltd.	2.600%	12/29/49	EUR	16,950	20,765
	Firmenich Productions Participations SAS	1.375%	10/30/26	EUR	10,000	12,369
	Firmenich Productions Participations SAS	1.750%	4/30/30	EUR	10,000	12,732
	Flughafen Zuerich AG	1.500%	4/17/23	CHF	3,000	3,378
	Givaudan Finance Europe BV	1.000%	4/22/27	EUR	10,000	12,350
	Glencore Finance Europe Ltd.	1.625%	1/18/22	EUR	600	708
	Glencore Finance Europe Ltd.	6.000%	4/3/22	GBP	8,000	11,079
	Glencore Finance Europe Ltd.	1.875%	9/13/23	EUR	300	365
	Glencore Finance Europe Ltd.	1.750%	3/17/25	EUR	5,300	6,456
	Glencore Finance Europe Ltd.	3.750%	4/1/26	EUR	200	270
	Glencore Finance Europe Ltd.	1.500%	10/15/26	EUR	300	362
	Holcim Finance Australia Pty Ltd.	3.500%	6/16/22	AUD	1,350	973
	Holcim Finance Luxembourg SA	1.375%	5/26/23	EUR	10,500	12,684
	Holcim Finance Luxembourg SA	3.000%	1/22/24	EUR	5,600	7,141
	Holcim Finance Luxembourg SA	2.375%	4/9/25	EUR	300	383
	Holcim Finance Luxembourg SA	2.250%	5/26/28	EUR	4,500	5,942
	LafargeHolcim Ltd.	3.000%	11/22/22	CHF	3,000	3,472
	LafargeHolcim Sterling Finance Netherlands BV	3.000%	5/12/32	GBP	800	1,145
	Nestle Finance International Ltd.	1.750%	9/12/22	EUR	6,100	7,387
	Nestle Finance International Ltd.	2.250%	11/30/23	GBP	900	1,236
	Nestle Finance International Ltd.	0.375%	1/18/24	EUR	12,000	14,280
	Nestle Finance International Ltd.	1.250%	11/2/29	EUR	3,000	3,933
	Nestle Finance International Ltd.	1.500%	4/1/30	EUR	10,000	13,238
	Nestle Finance International Ltd.	1.750%	11/2/37	EUR	6,100	8,818
	Novartis AG	0.625%	11/13/29	CHF	2,750	3,186
	Novartis Finance SA	0.500%	8/14/23	EUR	5,000	5,953
	Novartis Finance SA	0.125%	9/20/23	EUR	20,100	23,748
	Novartis Finance SA	1.625%	11/9/26	EUR	5,000	6,496
	Novartis Finance SA	0.625%	9/20/28	EUR	100	124
	Novartis Finance SA	1.375%	8/14/30	EUR	8,100	10,683
	Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	5/5/28	CHF	8,000	9,205
	Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.250%	10/14/36	CHF	4,050	4,560
	Pfandbriefbank schweizerischer Hypothekarinstitute AG	0.500%	6/17/41	CHF	8,240	9,816
	Pfandbriefzentrale der schweizerischen Kantonalbanken AG	0.550%	1/29/31	CHF	9,500	11,046
	Richemont International Holding SA	1.000%	3/26/26	EUR	15,400	19,050
	Richemont International Holding SA	2.000%	3/26/38	EUR	15,400	21,652
	Richemont International Holding SA	1.625%	5/26/40	EUR	10,000	13,222
	Roche Finance Europe BV	0.500%	2/27/23	EUR	9,000	10,688
	Roche Finance Europe BV	0.875%	2/25/25	EUR	800	982
<sup>1</sup>	Swiss Re Finance Luxembourg SA	2.534%	4/30/50	EUR	11,000	13,746
	Tyco Electronics Group SA	1.100%	3/1/23	EUR	3,727	4,470
	Tyco Electronics Group SA	0.000%	2/14/25	EUR	6,300	7,333

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	UBS AG	0.125%	11/5/21	EUR	8,000	9,358
<sup>1</sup>	UBS Group AG	0.250%	1/29/26	EUR	5,000	5,816
	UBS Group Funding Jersey Ltd.	1.750%	11/16/22	EUR	5,000	6,045
	UBS Group Funding Jersey Ltd.	2.125%	3/4/24	EUR	800	995
	UBS Group Funding Jersey Ltd.	1.500%	11/30/24	EUR	7,700	9,344
	UBS Group Funding Jersey Ltd.	1.250%	9/1/26	EUR	26,500	32,594
<sup>1</sup>	UBS Group Funding Switzerland AG	1.250%	4/17/25	EUR	21,000	25,361
	Willow No.2 Ireland plc for Zurich Insurance Co. Ltd.	3.375%	6/27/22	EUR	1,000	1,231
	Zurich Finance Australia Ltd.	3.477%	5/31/23	AUD	700	522
	Zurich Finance Ireland Designated Activity Co.	1.625%	6/17/39	EUR	15,000	20,030
						<b>707,595</b>
<b>ソブリン債(0.5%)</b>						
	Basellandschaftliche Kantonalbank	0.000%	3/23/23	CHF	6,000	6,605
	Basellandschaftliche Kantonalbank	0.375%	5/13/30	CHF	5,000	5,670
	Basler Kantonalbank	0.000%	4/11/22	CHF	5,000	5,489
	Basler Kantonalbank	0.375%	8/10/23	CHF	5,300	5,902
	Basler Kantonalbank	0.300%	6/22/27	CHF	4,500	5,059
	Canton of Basel-Landschaft	1.375%	9/29/34	CHF	16,600	21,807
	Canton of Geneva Switzerland	1.625%	7/30/29	CHF	3,550	4,455
	Canton of Geneva Switzerland	1.500%	3/5/32	CHF	1,600	2,033
	Canton of Geneva Switzerland	0.400%	4/28/36	CHF	5,000	5,646
	Canton of Geneva Switzerland	0.600%	7/4/46	CHF	2,990	3,594
	Canton of Vaud	2.000%	10/24/33	CHF	8,905	12,416
	Canton of Zurich	1.250%	7/29/22	CHF	7,300	8,227
	Canton of Zurich	0.000%	6/27/25	CHF	10,000	11,160
	Canton of Zurich	1.250%	12/3/32	CHF	3,000	3,837
	Canton of Zurich	2.000%	7/29/38	CHF	10,000	14,873
	Canton of Zurich	0.250%	7/12/39	CHF	12,500	14,453
	Luzerner Kantonalbank AG	1.125%	6/30/23	CHF	8,000	9,061
	Swiss Confederation	2.000%	4/28/21	CHF	3,850	4,258
	Swiss Confederation	2.000%	5/25/22	CHF	49,400	56,272
	Swiss Confederation	4.000%	2/11/23	CHF	2,405	2,913
	Swiss Confederation	1.250%	6/11/24	CHF	21,200	24,854
	Swiss Confederation	1.500%	7/24/25	CHF	17,450	21,101
	Swiss Confederation	1.250%	5/28/26	CHF	30,800	37,356
	Swiss Confederation	3.250%	6/27/27	CHF	9,000	12,438
	Swiss Confederation	4.000%	4/8/28	CHF	400	591
	Swiss Confederation	0.000%	6/22/29	CHF	26,000	29,853
	Swiss Confederation	0.500%	5/27/30	CHF	17,000	20,431
	Swiss Confederation	2.250%	6/22/31	CHF	17,500	24,811
	Swiss Confederation	0.500%	6/27/32	CHF	14,200	17,250
	Swiss Confederation	3.500%	4/8/33	CHF	20,600	33,711
	Swiss Confederation	2.500%	3/8/36	CHF	6,150	9,721
	Swiss Confederation	1.250%	6/27/37	CHF	30,250	41,901
	Swiss Confederation	0.000%	7/24/39	CHF	18,000	20,847
	Swiss Confederation	1.500%	4/30/42	CHF	41,100	62,768
	Swiss Confederation	0.500%	6/28/45	CHF	15,000	19,806
	Swiss Confederation	4.000%	1/6/49	CHF	8,500	21,049
	Swiss Confederation	0.500%	5/24/55	CHF	6,250	8,928
	Swiss Confederation	0.500%	5/30/58	CHF	17,170	25,309
	Swiss Confederation	2.000%	6/25/64	CHF	4,800	11,083
	Swisscom AG	2.625%	8/31/22	CHF	11,000	12,662
	Swisscom AG	1.750%	7/10/24	CHF	2,000	2,347
	Syngenta Finance NV	1.875%	11/2/21	EUR	5,800	6,838
	Zuercher Kantonalbank	1.250%	1/31/22	CHF	17,000	18,950

	クーポン	満期日	通貨	額面 (千)	市場価格・ (千米ドル)
Zuercher Kantonalbank	0.030%	2/11/22	CHF	5,000	5,488
Zuercher Kantonalbank	2.125%	6/29/22	CHF	16,400	18,646
Zuercher Kantonalbank	0.250%	1/27/26	CHF	5,000	5,599
Zuercher Kantonalbank	0.125%	5/13/26	CHF	1,640	1,824
					<b>719,892</b>
<b>スイス合計(取得原価 2,078,102 米ドル)</b>					<b>2,276,730</b>
<b>タイ(0.7%)</b>					
<b>ソブリン債(0.7%)</b>					
Bank of Thailand Bond	1.810%	3/25/22	THB	2,200,000	71,789
Bank of Thailand Bond	1.440%	9/16/22	THB	300,000	9,776
Bank of Thailand Bond	0.920%	3/23/23	THB	300,000	9,688
Kingdom of Thailand	3.650%	12/17/21	THB	950,000	31,551
Kingdom of Thailand	1.875%	6/17/22	THB	900,000	29,498
Kingdom of Thailand	2.000%	12/17/22	THB	100,000	3,304
Kingdom of Thailand	5.500%	3/13/23	THB	130,000	4,649
Kingdom of Thailand	3.625%	6/16/23	THB	620,000	21,455
Kingdom of Thailand	2.400%	12/17/23	THB	1,902,000	64,279
Kingdom of Thailand	1.450%	12/17/24	THB	700,000	23,070
Kingdom of Thailand	0.950%	6/17/25	THB	600,000	19,369
Kingdom of Thailand	3.850%	12/12/25	THB	1,250,000	46,089
Kingdom of Thailand	2.125%	12/17/26	THB	600,000	20,518
Kingdom of Thailand	3.580%	12/17/27	THB	987,000	36,846
Kingdom of Thailand	5.670%	3/13/28	THB	120,000	5,067
Kingdom of Thailand	2.875%	12/17/28	THB	1,527,050	55,081
Kingdom of Thailand	4.875%	6/22/29	THB	1,740,000	72,143
Kingdom of Thailand	1.600%	12/17/29	THB	583,500	19,134
Kingdom of Thailand	3.650%	6/20/31	THB	1,230,000	48,108
Kingdom of Thailand	3.775%	6/25/32	THB	1,508,000	60,137
Kingdom of Thailand	1.600%	6/17/35	THB	300,000	9,632
Kingdom of Thailand	3.400%	6/17/36	THB	2,961,200	116,986
Kingdom of Thailand	4.260%	12/12/37	THB	277,000	11,653
Kingdom of Thailand	3.300%	6/17/38	THB	1,505,000	58,571
Kingdom of Thailand	3.800%	6/14/41	THB	150,000	6,360
Kingdom of Thailand	4.675%	6/29/44	THB	751,000	35,615
Kingdom of Thailand	2.875%	6/17/46	THB	1,129,525	41,995
Kingdom of Thailand	1.875%	6/17/49	THB	54,000	1,630
Kingdom of Thailand	4.000%	6/17/66	THB	359,725	16,422
Kingdom of Thailand	3.600%	6/17/67	THB	2,342,500	97,835
<b>タイ合計(取得原価 918,053 米ドル)</b>					<b>1,048,250</b>
<b>アラブ首長国連邦(0.0%)</b>					
<b>ソブリン債(0.0%)</b>					
DP World plc	2.375%	9/25/26	EUR	400	468
DP World plc	4.250%	9/25/30	GBP	2,000	2,857
Emirates NBD PJSC	3.050%	2/26/30	AUD	2,300	1,624
Emirates NBD PJSC	4.750%	2/18/22	AUD	1,400	1,021
Emirates NBD PJSC	1.750%	3/23/22	EUR	3,000	3,546
Emirates NBD PJSC	4.750%	2/9/28	AUD	3,100	2,419
Emirates Telecommunications Group Co. PJSC	2.750%	6/18/26	EUR	7,000	9,260
IPIC GMTN Ltd.	3.625%	5/30/23	EUR	3,000	3,812
MDGH - GMTN BV	6.875%	3/14/26	GBP	640	1,056
<b>アラブ首長国連邦合計(取得原価 24,571 米ドル)</b>					<b>26,063</b>
<b>英国(7.2%)</b>					
<b>アセット・バック証券/コマーシャル・モーゲージ担保証券(0.3%)</b>					
AA Bond Co. Ltd.	2.875%	1/31/22	GBP	6,250	7,987
AA Bond Co. Ltd.	6.269%	7/31/25	GBP	2,000	2,740
Arqiva Financing plc	4.882%	12/31/32	GBP	4,583	6,799
Artesian Finance II plc	6.000%	9/30/33	GBP	1,990	4,005

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円ドル)
Aspire Defence Finance plc	4.674%	3/31/40	GBP	3,392	6,005
Aspire Defence Finance plc	4.674%	3/31/40	GBP	3,652	6,503
Bank of Scotland plc	4.750%	6/8/22	EUR	1,840	2,322
Bank of Scotland plc	4.875%	12/20/24	GBP	1,400	2,146
Barclays Bank plc	4.000%	1/12/21	EUR	15,500	18,195
Barclays Bank plc	4.250%	1/12/22	GBP	3,600	4,887
Barclays Bank plc	4.250%	3/2/22	EUR	10,000	12,365
<sup>1</sup> Broadgate Financing plc	4.999%	10/5/33	GBP	6,500	9,970
<sup>1</sup> Canary Wharf Finance II plc	6.455%	10/22/33	GBP	208	334
<sup>1</sup> Channel Link Enterprises Finance plc	3.043%	6/30/50	GBP	6,200	8,151
Clydesdale Bank plc	4.625%	6/8/26	GBP	13,000	20,617
Co-Operative Bank plc	4.750%	11/11/21	GBP	8,900	11,969
Coventry Building Society	0.500%	1/12/24	EUR	900	1,073
CTRL Section 1 Finance plc	5.234%	5/2/35	GBP	791	1,447
Derby Healthcare plc	5.564%	6/30/41	GBP	1,139	2,114
Greene King Finance plc	5.318%	9/15/31	GBP	969	1,347
Greene King Finance plc	4.064%	3/15/35	GBP	1,623	2,109
High Speed Rail Finance (1) plc	4.375%	11/1/38	GBP	6,700	11,441
Integrated Accommodation Services plc	6.480%	3/31/29	GBP	506	812
Juturna European Loan Conduit No 16 plc	5.064%	8/10/33	GBP	6,186	10,024
Lloyds Bank plc	1.750%	3/31/22	GBP	3,300	4,364
Lloyds Bank plc	4.875%	1/13/23	EUR	8,200	10,665
Lloyds Bank plc	5.125%	3/7/25	GBP	15,200	23,650
Lloyds Bank plc	4.875%	3/30/27	GBP	3,081	5,066
Lloyds Bank plc	6.000%	2/8/29	GBP	10,350	18,950
<sup>1</sup> Longstone Finance plc	4.791%	4/19/36	GBP	670	1,016
Meadowhall Finance plc	4.986%	1/12/32	GBP	2,261	3,474
Mitchells & Butlers Finance plc	5.574%	12/15/30	GBP	328	456
National Westminster Bank plc	5.125%	1/13/24	GBP	500	745
National Westminster Bank plc	0.500%	5/15/24	EUR	10,000	11,968
Nationwide Building Society	4.375%	2/28/22	EUR	17,000	21,067
Nationwide Building Society	5.625%	1/28/26	GBP	1,500	2,455
Nationwide Building Society	0.625%	3/25/27	EUR	11,790	14,628
Nationwide Building Society	2.250%	6/25/29	EUR	5,000	7,076
Nationwide Building Society	1.375%	6/29/32	EUR	16,000	21,818
Nats En Route plc	5.250%	3/31/26	GBP	2,564	3,781
<sup>1</sup> Octagon Healthcare Funding plc	5.333%	6/30/36	GBP	824	1,395
RAC Bond Co. plc	4.565%	5/6/23	GBP	400	528
RAC Bond Co. plc	4.870%	5/6/26	GBP	3,000	3,915
RMPA Services plc	5.337%	9/30/38	GBP	2,175	3,893
Santander UK plc	0.250%	4/21/22	EUR	20,000	23,521
Santander UK plc	1.250%	9/18/24	EUR	6,700	8,294
<sup>1</sup> Santander UK plc	5.750%	3/2/27	GBP	5,855	9,649
Santander UK plc	5.250%	2/16/29	GBP	758	1,338
Student Finance plc	2.666%	9/30/24	GBP	1,500	1,931
Telereal Secured Finance plc	4.010%	12/10/31	GBP	4,848	6,796
Telereal Securitisation plc	6.165%	12/10/31	GBP	895	1,440
Tesco Property Finance 1 plc	7.623%	7/13/39	GBP	2,541	4,874
Tesco Property Finance 2 plc	6.052%	10/13/39	GBP	3,270	5,589
Tesco Property Finance 3 plc	5.744%	4/13/40	GBP	1,916	3,283
Tesco Property Finance 4 plc	5.801%	10/13/40	GBP	4,855	8,366
Tesco Property Finance 6 plc	5.411%	7/13/44	GBP	6,265	10,525
Westfield Stratford City Finance No. 2 plc	1.642%	8/4/26	GBP	2,500	3,255
					<b>405,133</b>
<b>社債 (2.2%)</b>					
3i Group plc	5.750%	12/3/32	GBP	5,000	8,613
A2Dominion Housing Group Ltd.	3.500%	11/15/28	GBP	6,200	8,895
ABP Finance plc	6.250%	12/14/26	GBP	4,300	6,642
Admiral Group plc	5.500%	7/25/24	GBP	2,400	3,551

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円)
Affinity Sutton Capital Markets plc	4.250%	10/8/42	GBP	1,500	2,752
Affinity Water Finance 2004 plc	5.875%	7/13/26	GBP	2,150	3,533
Affinity Water Programme Finance Ltd.	4.500%	3/31/36	GBP	4,500	8,056
Anglian Water Services Financing plc	6.875%	8/21/23	GBP	4,300	6,538
Anglian Water Services Financing plc	2.625%	6/15/27	GBP	3,600	4,754
Anglian Water Services Financing plc	4.500%	10/5/27	GBP	2,792	4,368
Anglian Water Services Financing plc	6.625%	1/15/29	GBP	615	1,118
Annington Funding plc	1.650%	7/12/24	EUR	3,800	4,637
Annington Funding plc	2.646%	7/12/25	GBP	3,000	4,153
Annington Funding plc	3.685%	7/12/34	GBP	7,300	11,033
Annington Funding plc	3.935%	7/12/47	GBP	5,800	9,323
Aster Treasury plc	4.500%	12/18/43	GBP	2,700	5,232
AstraZeneca plc	1.250%	5/12/28	EUR	100	127
AstraZeneca plc	5.750%	11/13/31	GBP	4,000	7,688
Aviva plc	0.625%	10/27/23	EUR	1,000	1,190
Aviva plc	1.875%	11/13/27	EUR	4,000	5,171
1 Aviva plc	6.125%	7/5/43	EUR	2,400	3,168
1 Aviva plc	3.875%	7/3/44	EUR	2,459	3,113
1 Aviva plc	3.375%	12/4/45	EUR	6,000	7,566
1 Aviva plc	4.375%	9/12/49	GBP	4,991	7,127
1 Aviva plc	6.125%	9/29/49	GBP	4,700	6,499
1 Aviva plc	5.125%	6/4/50	GBP	2,000	2,985
1 Aviva plc	4.000%	6/3/55	GBP	3,775	5,154
1 Aviva plc	6.875%	5/20/58	GBP	8,692	16,529
Babcock International Group plc	1.750%	10/6/22	EUR	7,800	9,290
Babcock International Group plc	1.875%	10/5/26	GBP	4,000	5,010
Babcock International Group plc	1.375%	9/13/27	EUR	600	705
BAE Systems plc	4.125%	6/8/22	GBP	6,500	8,848
Barclays Bank plc	6.625%	3/30/22	EUR	7,159	9,062
Barclays plc	1.500%	4/1/22	EUR	1,600	1,900
Barclays plc	1.500%	9/3/23	EUR	100	121
Barclays plc	3.125%	1/17/24	GBP	6,900	9,397
Barclays plc	3.000%	5/8/26	GBP	11,000	15,082
Barclays plc	3.250%	2/12/27	GBP	655	913
1 Barclays plc	2.000%	2/7/28	EUR	10,300	12,034
Barclays plc	3.250%	1/17/33	GBP	500	704
BAT Capital Corp.	2.125%	8/15/25	GBP	1,300	1,752
BAT International Finance plc	4.875%	2/24/21	EUR	5,250	6,206
BAT International Finance plc	1.000%	5/23/22	EUR	700	827
BAT International Finance plc	2.375%	1/19/23	EUR	100	123
BAT International Finance plc	0.875%	10/13/23	EUR	8,615	10,247
BAT International Finance plc	2.750%	3/25/25	EUR	6,000	7,727
BAT International Finance plc	1.250%	3/13/27	EUR	7,850	9,436
BAT International Finance plc	2.250%	1/16/30	EUR	9,000	11,341
BAT International Finance plc	6.000%	11/24/34	GBP	4,350	7,590
BAT International Finance plc	5.750%	7/5/40	GBP	400	693
BAT International Finance plc	2.250%	9/9/52	GBP	7,000	7,088
BAT Netherlands Finance BV	2.375%	10/7/24	EUR	10,000	12,581
BAT Netherlands Finance BV	3.125%	4/7/28	EUR	10,000	13,491
Bazalgette Finance plc	2.375%	11/29/27	GBP	1,200	1,677
BG Energy Capital plc	1.250%	11/21/22	EUR	6,400	7,629
BG Energy Capital plc	5.125%	12/1/25	GBP	6,008	9,580
BG Energy Capital plc	2.250%	11/21/29	EUR	10,411	14,078
BP Capital Markets plc	1.373%	3/3/22	EUR	2,700	3,214
BP Capital Markets plc	1.526%	9/26/22	EUR	11,100	13,367
BP Capital Markets plc	1.177%	8/12/23	GBP	3,100	4,100
BP Capital Markets plc	1.876%	4/7/24	EUR	9,244	11,472
BP Capital Markets plc	0.900%	7/3/24	EUR	23,500	28,326
BP Capital Markets plc	0.830%	9/19/24	EUR	8,000	9,617



	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
BP Capital Markets plc	2.030%	2/14/25	GBP	1,300	1,784
BP Capital Markets plc	1.953%	3/3/25	EUR	7,200	9,099
BP Capital Markets plc	3.470%	5/15/25	CAD	2,550	2,072
BP Capital Markets plc	1.077%	6/26/25	EUR	5,300	6,469
BP Capital Markets plc	2.972%	2/27/26	EUR	5,200	6,985
BP Capital Markets plc	2.274%	7/3/26	GBP	12,737	17,861
BP Capital Markets plc	2.213%	9/25/26	EUR	13,000	17,033
BP Capital Markets plc	1.573%	2/16/27	EUR	16,582	20,878
BP Capital Markets plc	0.831%	11/8/27	EUR	15,000	18,058
BP Capital Markets plc	2.822%	4/7/32	EUR	10,000	14,244
<sup>1</sup> BP Capital Markets plc	3.625%	12/31/49	EUR	10,000	11,952
<sup>1</sup> BP Capital Markets plc	4.250%	12/31/49	GBP	10,000	13,462
BPHA Finance plc	4.816%	4/11/44	GBP	1,300	2,582
British Land Co. plc	2.375%	9/14/29	GBP	1,800	2,362
British Telecommunications plc	1.125%	3/10/23	EUR	6,600	7,902
British Telecommunications plc	0.875%	9/26/23	EUR	4,000	4,770
British Telecommunications plc	1.000%	11/21/24	EUR	8,800	10,575
British Telecommunications plc	1.750%	3/10/26	EUR	9,920	12,439
British Telecommunications plc	1.500%	6/23/27	EUR	10,200	12,654
British Telecommunications plc	2.125%	9/26/28	EUR	100	130
British Telecommunications plc	5.750%	12/7/28	GBP	4,030	6,781
British Telecommunications plc	3.125%	11/21/31	GBP	400	576
British Telecommunications plc	6.375%	6/23/37	GBP	6,000	11,731
Bromford Housing Group Ltd.	3.125%	5/3/48	GBP	1,900	3,161
BUPA Finance plc	2.000%	4/5/24	GBP	12,750	17,112
BUPA Finance plc	5.000%	12/8/26	GBP	5,100	7,523
Cadent Finance plc	0.625%	9/22/24	EUR	22,620	26,981
Cadent Finance plc	2.125%	9/22/28	GBP	18,908	25,823
Cadent Finance plc	0.750%	3/11/32	EUR	5,000	5,860
Cadent Finance plc	2.625%	9/22/38	GBP	3,300	4,599
Cadent Finance plc	3.125%	3/21/40	GBP	200	296
Cadent Finance plc	2.750%	9/22/46	GBP	2,150	3,031
Cardiff University	3.000%	12/7/55	GBP	2,000	3,469
Centrica plc	6.375%	3/10/22	GBP	1,850	2,569
Centrica plc	4.375%	3/13/29	GBP	4,800	7,501
Centrica plc	7.000%	9/19/33	GBP	3,000	6,099
Centrica plc	4.250%	9/12/44	GBP	3,450	5,946
Circle Anglia Social Housing plc	7.250%	11/12/38	GBP	4,850	11,621
Citizen Treasury plc	3.250%	10/20/48	GBP	1,600	2,663
CK Hutchison Europe Finance 18 Ltd.	1.250%	4/13/25	EUR	16,300	19,820
CK Hutchison Finance 16 II Ltd.	0.875%	10/3/24	EUR	11,400	13,621
CK Hutchison Finance 16 Ltd.	1.250%	4/6/23	EUR	17,000	20,353
CK Hutchison Finance 16 Ltd.	2.000%	4/6/28	EUR	100	130
CK Hutchison Group Telecom Finance SA	0.375%	10/17/23	EUR	100	118
CK Hutchison Group Telecom Finance SA	2.000%	10/17/27	GBP	5,000	6,692
CK Hutchison Group Telecom Finance SA	1.125%	10/17/28	EUR	200	245
CK Hutchison Group Telecom Finance SA	1.500%	10/17/31	EUR	18,000	22,209
Clarion Funding plc	2.625%	1/18/29	GBP	1,554	2,229
Clarion Funding plc	3.125%	4/19/48	GBP	3,000	4,811
CNH Industrial Finance Europe SA	1.375%	5/23/22	EUR	200	237
CNH Industrial Finance Europe SA	2.875%	5/17/23	EUR	7,000	8,725
CNH Industrial Finance Europe SA	1.875%	1/19/26	EUR	10,900	13,398
CNH Industrial Finance Europe SA	1.625%	7/3/29	EUR	500	598
Coca-Cola European Partners plc	0.750%	2/24/22	EUR	6,000	7,072
Coca-Cola European Partners plc	1.125%	5/26/24	EUR	5,800	7,050
Coca-Cola European Partners plc	2.375%	5/7/25	EUR	3,000	3,859
Coca-Cola European Partners plc	1.750%	3/27/26	EUR	12,000	15,164
Coca-Cola European Partners plc	1.750%	5/26/28	EUR	5,200	6,733
Coca-Cola European Partners plc	0.700%	9/12/31	EUR	8,500	9,953

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	Community Finance Co. 1 plc	5.017%	7/31/34	GBP	700	1,248
	Compass Group International BV	0.625%	7/3/24	EUR	1,700	2,033
	Compass Group plc	2.000%	9/5/25	GBP	400	546
	Compass Group plc	2.000%	7/3/29	GBP	1,600	2,225
	Connect Plus M25 Issuer plc	2.607%	3/31/39	GBP	2,647	3,875
	Coventry Building Society	5.875%	9/28/22	GBP	15,868	22,536
	CPUK Finance Ltd.	3.588%	8/28/25	GBP	3,000	3,980
	CPUK Finance Ltd.	3.690%	8/28/28	GBP	100	132
1	CPUK Finance Ltd.	7.239%	2/28/42	GBP	2,700	3,949
	Crh Finance UK plc	4.125%	12/2/29	GBP	5,700	8,948
	Dali Capital plc	4.799%	12/21/37	GBP	550	975
	Diageo Finance plc	0.500%	6/19/24	EUR	854	1,020
	Diageo Finance plc	1.750%	9/23/24	EUR	200	250
	Diageo Finance plc	2.500%	3/27/32	EUR	15,000	21,271
	DS Smith plc	2.250%	9/16/22	EUR	100	121
	DS Smith plc	1.375%	7/26/24	EUR	400	479
14	Dwr Cymru Financing Ltd.	6.015%	3/31/28	GBP	500	875
	Dwr Cymru Financing Ltd.	2.500%	3/31/36	GBP	600	888
	Eastern Power Networks plc	5.750%	3/8/24	GBP	3,000	4,537
	Eastern Power Networks plc	6.250%	11/12/36	GBP	200	426
	easyJet plc	1.750%	2/9/23	EUR	800	855
	Electricity North West Ltd.	8.875%	3/25/26	GBP	2,000	3,659
	EMH Treasury plc	4.500%	1/29/44	GBP	994	1,869
	Eversholt Funding plc	6.697%	2/22/35	GBP	1,800	3,060
	Eversholt Funding plc	3.529%	8/7/42	GBP	3,400	4,930
	Experian Finance plc	1.375%	6/25/26	EUR	400	496
	Experian Finance plc	3.250%	4/7/32	GBP	10,000	15,298
	Fidelity International Ltd.	7.125%	2/13/24	GBP	1,300	1,983
	Fidelity International Ltd.	2.500%	11/4/26	EUR	2,739	3,324
	Firstgroup plc	6.875%	9/18/24	GBP	2,660	3,726
	Friends Life Holdings plc	8.250%	4/21/22	GBP	3,000	4,287
	Futures Treasury plc	3.375%	2/8/44	GBP	900	1,529
	G4S International Finance plc	1.500%	1/9/23	EUR	2,100	2,463
	G4S International Finance plc	1.500%	6/2/24	EUR	12,300	14,434
1	Gatwick Funding Ltd.	5.250%	1/23/26	GBP	1,000	1,392
1	Gatwick Funding Ltd.	6.125%	3/2/28	GBP	17,950	26,798
1	Gatwick Funding Ltd.	5.750%	1/23/39	GBP	500	806
	Gatwick Funding Ltd.	3.125%	9/28/39	GBP	4,300	5,226
	Gatwick Funding Ltd.	3.250%	2/26/48	GBP	400	475
1	Gatwick Funding Ltd.	2.625%	10/7/48	GBP	1,200	1,285
	Genfinance II plc	6.064%	12/21/39	GBP	5,900	12,058
	GlaxoSmithKline Capital plc	1.375%	12/2/24	EUR	350	434
	GlaxoSmithKline Capital plc	4.000%	6/16/25	EUR	1,000	1,391
	GlaxoSmithKline Capital plc	1.250%	5/21/26	EUR	15,000	18,732
	GlaxoSmithKline Capital plc	1.000%	9/12/26	EUR	500	619
	GlaxoSmithKline Capital plc	3.375%	12/20/27	GBP	3,900	5,980
	GlaxoSmithKline Capital plc	1.750%	5/21/30	EUR	10,400	13,940
	GlaxoSmithKline Capital plc	5.250%	12/19/33	GBP	7,339	14,024
	GlaxoSmithKline Capital plc	1.625%	5/12/35	GBP	10,000	13,228
	GlaxoSmithKline Capital plc	6.375%	3/9/39	GBP	1,145	2,596
	GlaxoSmithKline Capital plc	5.250%	4/10/42	GBP	4,355	9,221
	GlaxoSmithKline Capital plc	4.250%	12/18/45	GBP	600	1,173
	Global Switch Holdings Ltd.	4.375%	12/13/22	GBP	1,000	1,382
	Global Switch Holdings Ltd.	1.500%	1/31/24	EUR	1,800	2,164
	Global Switch Holdings Ltd.	2.250%	5/31/27	EUR	500	627
	Great Places Housing Group Ltd.	4.750%	10/22/42	GBP	3,000	5,619
	Great Rolling Stock Co. Ltd.	6.875%	7/27/35	GBP	689	1,151
	Greater Gabbard OFTO plc	4.137%	11/29/32	GBP	1,264	1,946
	Guinness Partnership Ltd.	4.000%	10/24/44	GBP	978	1,828

	クーポン	満期日	通貨	額面 (千)	市場価格* (千円ドル)	
	Gwynt Y Mor OFTO plc	2.778%	2/17/34	GBP	2,253	3,215
	Hammerson plc	2.000%	7/1/22	EUR	7,200	7,847
	Hammerson plc	6.000%	2/23/26	GBP	4,000	5,230
	Hammerson plc	7.250%	4/21/28	GBP	4,000	5,413
	Hastings Group Finance plc	3.000%	5/24/25	GBP	11,000	15,333
	Haven Funding plc	8.125%	9/30/37	GBP	1,101	2,278
1	HBOS Sterling Finance Jersey LP	7.881%	12/9/67	GBP	1,000	2,084
	Heathrow Funding Ltd.	5.225%	2/15/23	GBP	2,200	3,043
	Heathrow Funding Ltd.	7.125%	2/14/24	GBP	7,920	11,302
1	Heathrow Funding Ltd.	1.875%	5/23/24	EUR	400	475
	Heathrow Funding Ltd.	3.400%	3/8/28	CAD	7,000	5,330
	Heathrow Funding Ltd.	3.782%	9/4/30	CAD	100	76
	Heathrow Funding Ltd.	6.450%	12/10/31	GBP	3,050	5,293
1	Heathrow Funding Ltd.	1.500%	2/11/32	EUR	7,100	7,971
	Heathrow Funding Ltd.	1.875%	7/12/32	EUR	4,200	4,781
	Heathrow Funding Ltd.	1.875%	3/14/34	EUR	1,300	1,449
	Heathrow Funding Ltd.	5.875%	5/13/41	GBP	12,700	22,428
	Heathrow Funding Ltd.	4.625%	10/31/46	GBP	2,500	3,922
	Heathrow Funding Ltd.	2.750%	8/9/49	GBP	950	1,114
	Hiscox Ltd.	2.000%	12/14/22	GBP	700	913
	Home Group Ltd.	3.125%	3/27/43	GBP	2,000	3,050
1	HSBC Bank Capital Funding Sterling 1 LP	5.844%	11/29/49	GBP	250	465
	HSBC Bank plc	6.500%	7/7/23	GBP	5,000	7,350
1	HSBC Bank plc	5.375%	11/4/30	GBP	1,000	1,519
	HSBC Bank plc	5.375%	8/22/33	GBP	2,000	3,383
	HSBC Bank plc	6.250%	1/30/41	GBP	66	122
	HSBC Bank plc	4.750%	3/24/46	GBP	100	162
	HSBC Holdings plc	1.500%	3/15/22	EUR	21,200	25,221
1	HSBC Holdings plc	2.175%	6/27/23	GBP	14,000	18,448
	HSBC Holdings plc	3.196%	12/5/23	CAD	9,790	7,784
	HSBC Holdings plc	0.875%	9/6/24	EUR	17,600	20,995
1	HSBC Holdings plc	1.500%	12/4/24	EUR	4,000	4,841
	HSBC Holdings plc	3.000%	6/30/25	EUR	26,500	33,935
1	HSBC Holdings plc	2.256%	11/13/26	GBP	6,000	8,027
1	HSBC Holdings plc	3.000%	7/22/28	GBP	29,830	41,491
	HSBC Holdings plc	2.625%	8/16/28	GBP	3,125	4,314
	HSBC Holdings plc	6.750%	9/11/28	GBP	2,750	4,622
	HSBC Holdings plc	7.000%	4/7/38	GBP	10,100	19,094
	HSBC Holdings plc	6.000%	3/29/40	GBP	7,650	13,265
	Hyde Housing Association Ltd.	5.125%	7/23/40	GBP	275	537
	Hyde Housing Association Ltd.	1.750%	8/18/55	GBP	8,000	9,429
	Imperial Brands Finance plc	9.000%	2/17/22	GBP	12,400	17,752
	Imperial Brands Finance plc	1.375%	1/27/25	EUR	1,000	1,212
	Imperial Brands Finance plc	3.375%	2/26/26	EUR	600	799
	Imperial Brands Finance plc	2.125%	2/12/27	EUR	15,500	19,449
	Imperial Brands Finance plc	4.875%	6/7/32	GBP	7,600	11,872
	Incommunities Treasury plc	3.250%	3/21/49	GBP	3,100	5,214
	Informa plc	1.500%	7/5/23	EUR	1,300	1,516
	Karbon Homes Ltd.	3.375%	11/15/47	GBP	7,500	13,010
	Kennedy Wilson Europe Real Estate Ltd.	3.250%	11/12/25	EUR	1,200	1,368
	Land Securities Capital Markets plc	1.974%	2/8/24	GBP	1,000	1,327
	Land Securities Capital Markets plc	2.375%	3/29/27	GBP	800	1,096
	Land Securities Capital Markets plc	2.625%	9/22/37	GBP	4,200	5,917
	Land Securities Capital Markets plc	2.750%	9/22/57	GBP	1,300	1,898
	Leeds Building Society	1.375%	5/5/22	EUR	22,195	26,393
	Leeds Building Society	0.500%	7/3/24	EUR	500	599
1	Leeds Building Society	3.750%	4/25/29	GBP	500	672
	Legal & General Finance plc	5.875%	12/11/31	GBP	7,000	13,155
1	Legal & General Group plc	5.375%	10/27/45	GBP	3,400	4,991

		クーポン	満期日	通貨	額面 (千)	市場価格* (千円ドル)
<sup>1</sup>	Legal & General Group plc	5.125%	11/14/48	GBP	1,000	1,466
<sup>1</sup>	Legal & General Group plc	5.500%	6/27/64	GBP	800	1,225
	Lendlease Europe Finance plc	6.125%	10/12/21	GBP	15,900	21,324
	Liberty Living Finance plc	2.625%	11/28/24	GBP	2,000	2,652
	Libra Longhurst Group Treasury plc	5.125%	8/2/38	GBP	1,797	3,370
	Linde Finance BV	5.875%	4/24/23	GBP	2,177	3,190
	Linde Finance BV	1.000%	4/20/28	EUR	500	634
<sup>1</sup>	Liverpool Victoria Friendly Society Ltd.	6.500%	5/22/43	GBP	600	858
	Lloyds Bank Corporate Markets plc	0.250%	10/4/22	EUR	8,000	9,371
	Lloyds Bank plc	0.625%	9/14/22	EUR	8,780	10,435
	Lloyds Bank plc	0.250%	3/25/24	EUR	8,000	9,523
	Lloyds Bank plc	7.500%	4/15/24	GBP	10,170	16,125
	Lloyds Bank plc	0.625%	3/26/25	EUR	500	608
	Lloyds Bank plc	7.625%	4/22/25	GBP	8,190	13,417
	Lloyds Bank plc	0.125%	6/18/26	EUR	10,000	11,942
	Lloyds Bank plc	0.125%	9/23/29	EUR	40,000	47,731
	Lloyds Banking Group plc	0.750%	11/9/21	EUR	800	939
	Lloyds Banking Group plc	3.650%	3/20/23	AUD	1,800	1,333
	Lloyds Banking Group plc	0.650%	5/30/23	JPY	300,000	2,846
	Lloyds Banking Group plc	0.482%	12/14/23	JPY	1,800,000	16,938
<sup>1</sup>	Lloyds Banking Group plc	0.625%	1/15/24	EUR	2,800	3,279
	Lloyds Banking Group plc	2.250%	10/16/24	GBP	2,000	2,692
	Lloyds Banking Group plc	3.500%	2/3/25	CAD	2,600	2,083
	Lloyds Banking Group plc	4.000%	3/7/25	AUD	11,900	9,147
	Lloyds Banking Group plc	0.824%	5/30/25	JPY	1,600,000	15,247
<sup>1</sup>	Lloyds Banking Group plc	0.500%	11/12/25	EUR	10,500	12,216
	Lloyds Banking Group plc	4.250%	11/22/27	AUD	4,960	3,895
<sup>1</sup>	Lloyds Banking Group plc	4.500%	3/18/30	EUR	3,500	4,544
	Lloyds TSB Bank plc	13.000%	12/31/49	GBP	437	991
	London & Quadrant Housing Trust Ltd.	2.625%	5/5/26	GBP	2,000	2,760
	London & Quadrant Housing Trust Ltd.	2.625%	2/28/28	GBP	2,500	3,490
	London & Quadrant Housing Trust Ltd.	4.625%	12/5/33	GBP	500	866
	London & Quadrant Housing Trust Ltd.	5.500%	1/27/40	GBP	2,400	4,779
	London & Quadrant Housing Trust Ltd.	3.750%	10/27/49	GBP	3,800	6,577
	London & Quadrant Housing Trust Ltd.	3.125%	2/28/53	GBP	1,700	2,697
	London & Quadrant Housing Trust Ltd.	2.750%	7/20/57	GBP	2,000	2,971
	London Power Networks plc	5.125%	3/31/23	GBP	3,000	4,299
	London Power Networks plc	6.125%	6/7/27	GBP	600	1,023
	London Stock Exchange Group plc	1.750%	12/6/27	EUR	13,300	16,950
	Manchester Airport Group Funding plc	4.125%	4/2/24	GBP	2,000	2,745
	Manchester Airport Group Funding plc	4.750%	3/31/34	GBP	2,000	2,995
	Manchester Airport Group Funding plc	2.875%	9/30/44	GBP	4,000	4,589
	Martlet Homes Ltd.	3.000%	5/9/52	GBP	3,400	5,338
	Metropolitan Funding plc	4.125%	4/5/48	GBP	2,000	3,338
	Mondi Finance plc	1.500%	4/15/24	EUR	11,550	14,111
	Morhomes plc	3.400%	2/19/38	GBP	1,800	2,664
	Motability Operations Group plc	5.375%	6/28/22	GBP	1,000	1,399
	Motability Operations Group plc	1.625%	6/9/23	EUR	500	612
	Motability Operations Group plc	0.375%	1/3/26	EUR	7,816	9,319
	Motability Operations Group plc	4.375%	2/8/27	GBP	8,600	13,513
	Motability Operations Group plc	1.750%	7/3/29	GBP	9,762	13,414
	Motability Operations Group plc	5.625%	11/29/30	GBP	2,000	3,683
	Motability Operations Group plc	2.375%	3/14/32	GBP	800	1,156
	Motability Operations Group plc	3.625%	3/10/36	GBP	500	837
	Motability Operations Group plc	2.375%	7/3/39	GBP	100	146
	Myriad Capital plc	4.750%	12/20/43	GBP	500	957
	National Express Group plc	2.500%	11/11/23	GBP	5,000	6,624
	National Grid Electricity Transmission plc	1.375%	9/16/26	GBP	4,200	5,641
	National Grid Electricity Transmission plc	2.000%	9/16/38	GBP	5,800	7,975

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	National Grid plc	0.553%	9/18/29	EUR	5,000	5,888
	Nationwide Building Society	2.250%	4/29/22	GBP	1,500	1,991
	Nationwide Building Society	0.750%	10/26/22	EUR	6,000	7,158
	Nationwide Building Society	1.250%	3/3/25	EUR	500	617
1	Nationwide Building Society	1.500%	3/8/26	EUR	14,900	18,125
	Nationwide Building Society	3.000%	5/6/26	GBP	20,310	29,292
	Nationwide Building Society	3.250%	1/20/28	GBP	1,313	1,970
1	Nationwide Building Society	2.000%	7/25/29	EUR	25,235	30,252
1	Natwest Group plc	2.000%	3/8/23	EUR	1,000	1,191
	Natwest Group plc	2.500%	3/22/23	EUR	15,700	19,250
1	Natwest Group plc	1.750%	3/2/26	EUR	38,000	46,079
	NatWest Markets plc	1.000%	5/28/24	EUR	10,000	11,901
	NewRiver REIT plc	3.500%	3/7/28	GBP	1,800	2,029
	Next plc	3.625%	5/18/28	GBP	7,000	9,475
1	NGG Finance plc	1.625%	12/5/79	EUR	1,000	1,150
	Northern Gas Networks Finance plc	4.875%	6/30/27	GBP	300	482
	Northern Gas Networks Finance plc	4.875%	11/15/35	GBP	3,800	6,998
	Northern Powergrid Holdings Co.	7.250%	12/15/22	GBP	1,060	1,561
	Northern Powergrid Yorkshire plc	5.125%	5/4/35	GBP	1,533	2,856
	Northern Powergrid Yorkshire plc	2.250%	10/9/59	GBP	500	737
	Northumbrian Water Finance plc	1.625%	10/11/26	GBP	6,900	9,284
	Northumbrian Water Finance plc	2.375%	10/5/27	GBP	400	561
	Northumbrian Water Finance plc	5.625%	4/29/33	GBP	2,595	4,946
	Northumbrian Water Finance plc	5.125%	1/23/42	GBP	750	1,527
	Notting Hill Housing Trust	3.750%	12/20/32	GBP	5,399	8,290
	Notting Hill Housing Trust	5.250%	7/7/42	GBP	1,500	2,856
	Notting Hill Housing Trust	3.250%	10/12/48	GBP	250	379
	Notting Hill Housing Trust	4.375%	2/20/54	GBP	5,000	9,321
	Orbit Capital plc	3.500%	3/24/45	GBP	3,967	6,310
	Paragon Treasury plc	3.625%	1/21/47	GBP	2,000	3,239
	Peabody Capital No. 2 plc	4.625%	12/12/53	GBP	150	315
	Peabody Capital plc	5.250%	3/17/43	GBP	5,650	11,493
	Pearson Funding Five plc	1.375%	5/6/25	EUR	600	713
	Penarian Housing Finance plc	3.212%	6/7/52	GBP	1,500	2,224
	Pension Insurance Corp. plc	8.000%	11/23/26	GBP	2,500	4,177
	Pension Insurance Corp. plc	5.625%	9/20/30	GBP	4,300	6,601
	Phoenix Group Holdings	4.125%	7/20/22	GBP	1,025	1,375
	Phoenix Group Holdings	6.625%	12/18/25	GBP	4,400	6,708
	Phoenix Group Holdings	4.375%	1/24/29	EUR	14,700	18,685
	Phoenix Group Holdings plc	5.625%	4/28/31	GBP	2,700	3,998
	Places For People Treasury plc	2.875%	8/17/26	GBP	10,300	14,213
	Platform HG Financing plc	1.625%	8/10/55	GBP	5,000	6,217
	Porterbrook Rail Finance Ltd.	7.125%	10/20/26	GBP	3,000	5,014
	Principality Building Society	2.375%	11/23/23	GBP	1,000	1,330
	Prudential plc	5.875%	5/11/29	GBP	1,111	1,909
	Prudential plc	6.125%	12/19/31	GBP	9,000	15,347
1	Prudential plc	5.560%	7/20/55	GBP	9,800	14,262
1	Prudential plc	6.340%	12/19/63	GBP	3,300	5,207
	Quadgas Finance plc	3.375%	9/17/29	GBP	4,700	6,540
2	Reckitt Benckiser Treasury Services					
	Nederland BV	0.375%	5/19/26	EUR	5,000	5,982
2	Reckitt Benckiser Treasury Services plc	1.750%	5/19/32	GBP	4,300	5,811
	RELX Capital Inc.	1.300%	5/12/25	EUR	2,000	2,467
	RELX Finance BV	0.000%	3/18/24	EUR	600	701
	RELX Finance BV	0.500%	3/10/28	EUR	15,000	17,691
	Rentokil Initial plc	0.950%	11/22/24	EUR	5,100	6,142
	Rio Tinto Finance plc	2.875%	12/11/24	EUR	300	394
1	RL Finance Bonds No. 2 plc	6.125%	11/30/43	GBP	500	722
	RL Finance Bonds No. 3 plc	6.125%	11/13/28	GBP	3,200	5,015

		クーポン	満期日	通貨	額面 (千)	市場価格* (千円ドル)
1	RL Finance Bonds No. 4 plc	4.875%	10/7/49	GBP	10,700	14,422
	Rothsay Life plc	3.375%	7/12/26	GBP	6,000	8,000
1	Royal Bank of Scotland Group plc	2.875%	9/19/26	GBP	2,200	3,016
1	Royal Bank of Scotland Group plc	3.125%	3/28/27	GBP	6,000	8,333
	Royal Mail plc	1.250%	10/8/26	EUR	5,000	5,879
1	RSA Insurance Group plc	5.125%	10/10/45	GBP	2,000	2,961
	RSL Finance No. 1 plc	6.625%	3/31/38	GBP	968	1,832
	Sanctuary Capital plc	6.697%	3/23/39	GBP	2,100	4,897
	Sanctuary Capital plc	5.000%	4/26/47	GBP	4,112	8,924
	Sanctuary Capital plc	2.375%	4/14/50	GBP	1,000	1,443
	Santander UK Group Holdings plc	1.125%	9/8/23	EUR	11,105	13,196
1	Santander UK Group Holdings plc	0.391%	2/28/25	EUR	6,500	7,518
	Santander UK Group Holdings plc	3.625%	1/14/26	GBP	10,455	14,848
1	Santander UK Group Holdings plc	2.920%	5/8/26	GBP	14,400	19,725
	Santander UK plc	1.125%	1/14/22	EUR	11,000	13,021
	Santander UK plc	0.100%	5/12/24	EUR	20,000	23,679
	Santander UK plc	0.500%	1/10/25	EUR	8,100	9,753
	Santander UK plc	1.125%	3/10/25	EUR	11,100	13,553
	Santander UK plc	3.875%	10/15/29	GBP	9,200	14,438
	Saxon Weald Capital plc	5.375%	6/6/42	GBP	796	1,449
	Scotland Gas Networks plc	3.250%	3/8/27	GBP	5,200	7,628
	Scotland Gas Networks plc	4.875%	12/21/34	GBP	1,000	1,825
	Scottish Hydro Electric Transmission plc	2.250%	9/27/35	GBP	500	706
	Scottish Widows Ltd.	5.500%	6/16/23	GBP	2,500	3,552
	Segro plc	2.375%	10/11/29	GBP	1,200	1,715
	Segro plc	2.875%	10/11/37	GBP	300	457
	Severn Trent Utilities Finance plc	3.625%	1/16/26	GBP	2,500	3,697
	Severn Trent Utilities Finance plc	2.750%	12/5/31	GBP	1,300	1,950
	Severn Trent Utilities Finance plc	2.000%	6/2/40	GBP	1,200	1,630
	Severn Trent Utilities Finance plc	4.875%	1/24/42	GBP	4,540	9,092
	Sky Ltd.	1.875%	11/24/23	EUR	5,500	6,804
	Sky Ltd.	2.250%	11/17/25	EUR	500	651
	Sky Ltd.	2.500%	9/15/26	EUR	26,700	35,640
	Sky Ltd.	6.000%	5/21/27	GBP	200	342
	Sky Ltd.	4.000%	11/26/29	GBP	4,800	7,703
	Smiths Group plc	2.000%	2/23/27	EUR	10,800	13,456
1	Society of Lloyd's	4.875%	2/7/47	GBP	7,000	10,064
	South Eastern Power Networks plc	5.500%	6/5/26	GBP	600	962
	South Eastern Power Networks plc	5.625%	9/30/30	GBP	2,550	4,605
	South Eastern Power Networks plc	6.375%	11/12/31	GBP	2,850	5,594
	Southern Electric Power Distribution plc	5.500%	6/7/32	GBP	206	381
	Southern Electric Power Distribution plc	4.625%	2/20/37	GBP	4,600	8,378
	Southern Gas Networks plc	2.500%	2/3/25	GBP	4,575	6,391
	Southern Gas Networks plc	6.375%	5/15/40	GBP	420	945
	Southern Housing Group Ltd.	3.500%	10/19/47	GBP	1,500	2,458
	Southern Water Services Finance Ltd.	6.192%	3/31/29	GBP	3,000	5,354
15	Southern Water Services Finance Ltd.	4.500%	3/31/52	GBP	200	415
	Southern Water Services Finance Ltd.	5.125%	9/30/56	GBP	100	234
	Sovereign Housing Capital plc	4.768%	6/1/43	GBP	289	586
	Sovereign Housing Capital plc	2.375%	11/4/48	GBP	800	1,175
	SP Manweb plc	4.875%	9/20/27	GBP	300	482
	SPD Finance UK plc	5.875%	7/17/26	GBP	1,300	2,130
	SSE plc	2.375%	2/10/22	EUR	100	120
	SSE plc	5.875%	9/22/22	GBP	400	570
	SSE plc	1.250%	4/16/25	EUR	12,900	15,790
	SSE plc	0.875%	9/6/25	EUR	1,600	1,937
	SSE plc	8.375%	11/20/28	GBP	5,030	9,951
	SSE plc	6.250%	8/27/38	GBP	1,600	3,406
1	SSE plc	3.625%	9/16/77	GBP	100	132

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	Stagecoach Group plc	4.000%	9/29/25	GBP	300	392
1	Standard Chartered plc	0.750%	10/3/23	EUR	14,112	16,583
	Standard Chartered plc	3.125%	11/19/24	EUR	500	636
1	Standard Chartered plc	1.625%	10/3/27	EUR	700	856
1	Standard Chartered plc	0.850%	1/27/28	EUR	6,000	6,983
	Sunderlan SHG Finance plc	6.380%	3/31/42	GBP	267	499
	Swan Housing Capital plc	3.625%	3/5/48	GBP	4,364	6,370
	TC Dudgeon OFTO plc	3.158%	11/12/38	GBP	1,241	1,882
	Tesco Corporate Treasury Services plc	0.875%	5/29/26	EUR	10,100	12,067
	Tesco plc	5.125%	4/10/47	EUR	3,800	6,407
	Thames Water Utilities Cayman Finance Ltd.	2.875%	12/12/24	CAD	1,175	912
	Thames Water Utilities Cayman Finance Ltd.	4.000%	6/19/25	GBP	8,000	11,782
	Thames Water Utilities Cayman Finance Ltd.	3.500%	2/25/28	GBP	1,300	1,906
	Thames Water Utilities Cayman Finance Ltd.	2.625%	1/24/32	GBP	7,000	9,782
	Thames Water Utilities Cayman Finance Ltd.	4.375%	7/3/34	GBP	2,795	4,666
	Thames Water Utilities Cayman Finance Ltd.	5.500%	2/11/41	GBP	7,476	14,748
	Thames Water Utilities Cayman Finance Ltd.	4.625%	6/4/46	GBP	1,645	3,071
	Thames Water Utilities Cayman Finance Ltd.	7.738%	4/9/58	GBP	1,100	2,991
	Thames Water Utilities Finance plc	1.875%	1/24/24	GBP	1,500	2,003
	Thames Water Utilities Finance plc	6.750%	11/16/28	GBP	3,590	6,464
	Thames Water Utilities Finance plc	5.125%	9/28/37	GBP	1,407	2,596
	THFC Funding No. 2 plc	6.350%	7/8/39	GBP	2,400	5,222
	THFC Funding No. 3 plc	5.200%	10/11/43	GBP	5,400	10,951
	Together Housing Finance plc	4.500%	12/17/42	GBP	430	824
	Unilever NV	0.500%	2/3/22	EUR	200	235
	Unilever NV	0.375%	2/14/23	EUR	1,100	1,302
	Unilever NV	1.000%	6/3/23	EUR	100	120
	Unilever NV	0.500%	8/12/23	EUR	10,000	11,920
	Unilever NV	0.500%	1/6/25	EUR	100	120
	Unilever NV	1.250%	3/25/25	EUR	20,000	24,744
	Unilever NV	1.125%	2/12/27	EUR	10,100	12,711
	Unilever NV	1.375%	7/31/29	EUR	5,300	6,948
	Unilever NV	1.750%	3/25/30	EUR	10,000	13,442
	Unilever NV	1.375%	9/4/30	EUR	1,300	1,726
	Unilever plc	1.125%	2/3/22	GBP	1,200	1,572
	Unilever plc	1.500%	7/22/26	GBP	200	274
	Unilever plc	1.500%	6/11/39	EUR	5,200	7,121
	UNITE USAF II plc	3.921%	6/30/25	GBP	3,896	5,459
1	UNITE USAF II plc	3.374%	6/30/28	GBP	1,600	2,141
	United Utilities Water Finance plc	2.000%	2/14/25	GBP	8,000	10,979
	United Utilities Water Finance plc	2.625%	2/12/31	GBP	7,900	11,683
	United Utilities Water Finance plc	2.000%	7/3/33	GBP	2,000	2,811
	United Utilities Water Finance plc	1.875%	6/3/42	GBP	1,406	1,886
	United Utilities Water Ltd.	5.750%	3/25/22	GBP	3,750	5,212
	United Utilities Water Ltd.	5.625%	12/20/27	GBP	6,810	11,699
	University of Cambridge	3.750%	10/17/52	GBP	900	1,944
	University of Cambridge	2.350%	6/27/78	GBP	1,850	3,617
	University of Liverpool	3.375%	6/25/55	GBP	300	584
	University of Manchester	4.250%	7/4/53	GBP	1,900	4,214
	University of Oxford	2.544%	12/8/17	GBP	7,000	12,696
	University of Southampton	2.250%	4/11/57	GBP	100	149
1	Virgin Money Holdings UK plc	3.375%	4/24/26	GBP	12,166	16,010
1	Virgin Money UK plc	4.000%	9/3/27	GBP	5,600	7,611
	Vodafone Group plc	4.650%	1/20/22	EUR	100	123
	Vodafone Group plc	3.250%	12/13/22	AUD	1,000	737
	Vodafone Group plc	1.750%	8/25/23	EUR	9,100	11,157
	Vodafone Group plc	0.500%	1/30/24	EUR	400	474
	Vodafone Group plc	1.875%	9/11/25	EUR	20,000	25,276
	Vodafone Group plc	1.125%	11/20/25	EUR	30,200	37,063

	クーポン	満期日	通貨	額面 (千)	市場価格* (千ドル)
Vodafone Group plc	5.625%	12/4/25	GBP	1,200	1,922
Vodafone Group plc	2.200%	8/25/26	EUR	300	391
Vodafone Group plc	0.900%	11/24/26	EUR	11,250	13,714
Vodafone Group plc	1.500%	7/24/27	EUR	4,200	5,297
Vodafone Group plc	4.200%	12/13/27	AUD	9,350	7,521
Vodafone Group plc	1.625%	11/24/30	EUR	10,800	13,872
Vodafone Group plc	1.600%	7/29/31	EUR	11,300	14,479
Vodafone Group plc	5.900%	11/26/32	GBP	3,300	6,228
Vodafone Group plc	2.875%	11/20/37	EUR	2,800	4,042
Vodafone Group plc	2.500%	5/24/39	EUR	4,500	6,159
Vodafone Group plc	3.375%	8/8/49	GBP	2,900	4,265
Vodafone Group plc	3.000%	8/12/56	GBP	5,300	7,225
Wales & West Utilities Finance plc	5.750%	3/29/30	GBP	5,000	9,039
Wales & West Utilities Finance plc	3.000%	8/3/38	GBP	1,500	2,338
Wellcome Trust Finance plc	4.625%	7/25/36	GBP	3,470	6,998
Wellcome Trust Finance plc	4.000%	5/9/59	GBP	2,200	5,300
Wellcome Trust Ltd.	2.517%	2/7/18	GBP	4,300	7,985
Wessex Water Services Finance plc	5.375%	3/10/28	GBP	800	1,337
Western Power Distribution East Midlands plc	5.250%	1/17/23	GBP	2,500	3,572
Western Power Distribution South Wales plc	5.750%	3/23/40	GBP	850	1,771
Western Power Distribution South West plc	5.875%	3/25/27	GBP	2,200	3,669
Western Power Distribution South West plc	5.750%	3/23/40	GBP	1,750	3,660
Western Power Distribution West Midlands plc	3.875%	10/17/24	GBP	6,800	9,802
Western Power Distribution West Midlands plc	5.750%	4/16/32	GBP	5,600	10,463
Wheatley Group Capital plc	4.375%	11/28/44	GBP	4,500	8,100
WHG Treasury plc	4.250%	10/6/45	GBP	4,000	7,285
Wm Morrison Supermarkets plc	4.625%	12/8/23	GBP	800	1,159
Wm Morrison Supermarkets plc	3.500%	7/27/26	GBP	1,350	1,975
Wm Morrison Supermarkets plc	4.750%	7/4/29	GBP	5,550	9,012
Wods Transmission plc	3.446%	8/24/34	GBP	549	820
WPP Finance 2013	2.875%	9/14/46	GBP	500	604
WPP Finance 2016	1.375%	3/20/25	EUR	14,200	17,344
WPP Finance Deutschland GmbH	1.625%	3/23/30	EUR	100	125
WPP Finance SA	2.250%	9/22/26	EUR	300	388
Yorkshire Building Society	1.250%	3/17/22	EUR	9,403	11,145
Yorkshire Building Society	0.875%	3/20/23	EUR	5,500	6,522
<sup>1</sup> Yorkshire Building Society	3.000%	4/18/25	GBP	2,400	3,270
Yorkshire Building Society	3.500%	4/21/26	GBP	1,100	1,588
<sup>1</sup> Yorkshire Building Society	3.375%	9/13/28	GBP	7,334	10,015
Yorkshire Power Finance Ltd.	7.250%	8/4/28	GBP	200	367
Yorkshire Water Finance plc	3.625%	8/1/29	GBP	6,400	9,690
Yorkshire Water Finance plc	2.750%	4/18/41	GBP	3,100	4,574
Yorkshire Water Services Finance Ltd.	5.500%	5/28/37	GBP	1,100	2,228
Yorkshire Water Services Finance Ltd.	6.375%	8/19/39	GBP	3,377	7,489
<sup>1</sup> Yorkshire Water Services Finance Ltd.	3.750%	3/22/46	GBP	1,000	1,335
					<b>3,493,215</b>
<b>ソブリン債 (4.7%)</b>					
Affordable Housing Finance plc	3.800%	5/20/42	GBP	5,000	9,579
<sup>1</sup> Affordable Housing Finance plc	2.893%	8/11/45	GBP	2,673	4,583
LCR Finance plc	4.500%	12/7/28	GBP	7,500	12,766
LCR Finance plc	4.500%	12/7/38	GBP	1,600	3,295
LCR Finance plc	5.100%	3/7/51	GBP	6,700	17,608
Merseylink Issuer plc	3.842%	3/31/43	GBP	300	555
Network Rail Infrastructure Finance plc	4.750%	1/22/24	GBP	7,000	10,399
Network Rail Infrastructure Finance plc	4.375%	12/9/30	GBP	8,900	15,812
Network Rail Infrastructure Finance plc	4.750%	11/29/35	GBP	4,200	8,488



	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
NIE Finance plc	2.500%	10/27/25	GBP	800	1,118
Prs Finance plc	1.750%	11/24/26	GBP	19,826	27,581
Prs Finance plc	2.000%	1/23/29	GBP	4,000	5,666
Transport for London	2.250%	8/9/22	GBP	900	1,201
Transport for London	2.125%	4/24/25	GBP	5,000	6,925
Transport for London	3.875%	7/23/42	GBP	800	1,447
Transport for London	3.625%	5/15/45	GBP	4,900	8,754
Transport for London	4.000%	4/7/64	GBP	4,550	9,981
United Kingdom	1.500%	1/22/21	GBP	143,000	185,864
United Kingdom	8.000%	6/7/21	GBP	26,000	35,280
United Kingdom	0.500%	7/22/22	GBP	267,391	349,550
United Kingdom	1.750%	9/7/22	GBP	112,220	150,137
United Kingdom	0.750%	7/22/23	GBP	222,150	294,246
United Kingdom	2.250%	9/7/23	GBP	20,000	27,623
United Kingdom	1.000%	4/22/24	GBP	250,532	336,570
United Kingdom	5.000%	3/7/25	GBP	140,707	222,388
United Kingdom	0.625%	6/7/25	GBP	29,281	39,093
United Kingdom	1.500%	7/22/26	GBP	48,700	68,538
United Kingdom	1.250%	7/22/27	GBP	105,500	147,529
United Kingdom	4.250%	12/7/27	GBP	77,000	129,333
United Kingdom	1.625%	10/22/28	GBP	53,495	77,551
United Kingdom	0.875%	10/22/29	GBP	150,319	206,160
United Kingdom	4.750%	12/7/30	GBP	24,861	46,602
United Kingdom	4.250%	6/7/32	GBP	113,541	211,713
United Kingdom	4.500%	9/7/34	GBP	104,225	207,473
United Kingdom	4.250%	3/7/36	GBP	107,000	213,515
United Kingdom	1.750%	9/7/37	GBP	264,300	401,810
United Kingdom	4.750%	12/7/38	GBP	16,708	36,839
United Kingdom	4.250%	9/7/39	GBP	67,796	143,283
United Kingdom	4.250%	12/7/40	GBP	97,145	208,987
United Kingdom	1.250%	10/22/41	GBP	55,000	77,933
United Kingdom	4.500%	12/7/42	GBP	95,100	217,122
United Kingdom	3.250%	1/22/44	GBP	242,300	476,250
United Kingdom	3.500%	1/22/45	GBP	91,920	190,022
United Kingdom	4.250%	12/7/46	GBP	65,600	153,980
United Kingdom	1.500%	7/22/47	GBP	118,300	178,720
United Kingdom	1.750%	1/22/49	GBP	37,353	59,930
United Kingdom	4.250%	12/7/49	GBP	72,600	178,333
United Kingdom	3.750%	7/22/52	GBP	93,100	221,055
United Kingdom	1.625%	10/22/54	GBP	102,542	164,938
United Kingdom	4.250%	12/7/55	GBP	89,100	238,698
United Kingdom	1.750%	7/22/57	GBP	36,791	62,726
United Kingdom	4.000%	1/22/60	GBP	107,500	293,631
United Kingdom	0.500%	10/22/61	GBP	15,000	17,754
United Kingdom	2.500%	7/22/65	GBP	92,200	199,784
United Kingdom	3.500%	7/22/68	GBP	56,064	154,099
United Kingdom	1.625%	10/22/71	GBP	88,659	163,011
United Kingdom Gilt	0.125%	1/30/26	GBP	68,884	89,746
United Kingdom Gilt	0.375%	10/22/30	GBP	131,470	171,617
United Kingdom Gilt	0.625%	10/22/50	GBP	126,398	155,552
Urenco Finance NV	2.375%	12/2/24	EUR	4,000	5,041
					<b>7,355,784</b>
<b>英国合計(取得原価 10,294,727 米ドル)</b>					<b>11,254,132</b>
<b>米国(3.2%)</b>					
<b>社債(3.2%)</b>					
3M Co.	1.875%	11/15/21	EUR	400	477
3M Co.	0.375%	2/15/22	EUR	17,000	19,944
3M Co.	0.950%	5/15/23	EUR	2,000	2,407
3M Co.	1.500%	11/9/26	EUR	300	385

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
3M Co.	1.750%	5/15/30	EUR	1,617	2,192
Abbott Ireland Financing DAC	0.875%	9/27/23	EUR	22,600	27,144
Abbott Ireland Financing DAC	1.500%	9/27/26	EUR	17,800	22,563
Abbott Ireland Financing DAC	0.375%	11/19/27	EUR	10,000	11,941
<sup>2</sup> AbbVie Inc.	0.500%	6/1/21	EUR	4,800	5,610
<sup>2</sup> AbbVie Inc.	1.500%	11/15/23	EUR	1,200	1,462
AbbVie Inc.	1.375%	5/17/24	EUR	12,000	14,588
<sup>2</sup> AbbVie Inc.	1.250%	6/1/24	EUR	10,000	12,106
AbbVie Inc.	0.750%	11/18/27	EUR	5,000	6,015
<sup>2</sup> AbbVie Inc.	2.625%	11/15/28	EUR	2,000	2,715
AbbVie Inc.	2.125%	11/17/28	EUR	19,900	26,353
<sup>2</sup> AbbVie Inc.	2.125%	6/1/29	EUR	8,400	11,104
AbbVie Inc.	1.250%	11/18/31	EUR	2,400	2,985
Air Lease Corp.	2.625%	12/5/24	CAD	1,400	1,000
Air Products & Chemicals Inc.	1.000%	2/12/25	EUR	3,337	4,077
Air Products & Chemicals Inc.	0.500%	5/5/28	EUR	3,800	4,538
Air Products & Chemicals Inc.	0.800%	5/5/32	EUR	3,427	4,165
Albemarle Corp.	1.875%	12/8/21	EUR	100	118
Altria Group Inc.	1.000%	2/15/23	EUR	2,400	2,855
Altria Group Inc.	1.700%	6/15/25	EUR	3,100	3,821
Altria Group Inc.	2.200%	6/15/27	EUR	12,550	15,895
Altria Group Inc.	3.125%	6/15/31	EUR	19,100	25,938
American Express Credit Corp.	0.625%	11/22/21	EUR	26,702	31,366
American Honda Finance Corp.	1.300%	3/21/22	GBP	15,000	19,554
American Honda Finance Corp.	0.350%	8/26/22	EUR	2,820	3,316
American Honda Finance Corp.	1.375%	11/10/22	EUR	5,100	6,126
American Honda Finance Corp.	0.750%	1/17/24	EUR	7,200	8,617
American Honda Finance Corp.	1.950%	10/18/24	EUR	9,100	11,409
American International Group Inc.	5.000%	4/26/23	GBP	3,400	4,815
American International Group Inc.	1.500%	6/8/23	EUR	500	602
American International Group Inc.	1.875%	6/21/27	EUR	5,300	6,648
American Tower Corp.	1.375%	4/4/25	EUR	8,500	10,420
American Tower Corp.	1.950%	5/22/26	EUR	17,900	22,696
American Tower Corp.	0.500%	1/15/28	EUR	5,000	5,814
American Tower Corp.	1.000%	1/15/32	EUR	5,100	5,993
Amgen Inc.	1.250%	2/25/22	EUR	18,360	21,720
Amgen Inc.	2.000%	2/25/26	EUR	2,600	3,358
Amgen Inc.	5.500%	12/7/26	GBP	4,400	7,277
Amgen Inc.	4.000%	9/13/29	GBP	4,500	7,177
Aon plc	2.875%	5/14/26	EUR	3,400	4,484
Apple Inc.	3.700%	8/28/22	AUD	7,250	5,404
Apple Inc.	1.000%	11/10/22	EUR	4,050	4,845
Apple Inc.	3.350%	1/10/24	AUD	750	573
Apple Inc.	1.375%	1/17/24	EUR	10,400	12,779
Apple Inc.	2.513%	8/19/24	CAD	13,382	10,637
Apple Inc.	0.875%	5/24/25	EUR	12,000	14,669
Apple Inc.	0.000%	11/15/25	EUR	6,900	8,125
Apple Inc.	3.600%	6/10/26	AUD	1,890	1,529
Apple Inc.	1.625%	11/10/26	EUR	4,139	5,335
Apple Inc.	2.000%	9/17/27	EUR	7,080	9,438
Apple Inc.	1.375%	5/24/29	EUR	3,900	5,058
Apple Inc.	3.050%	7/31/29	GBP	9,500	14,770
Apple Inc.	0.750%	2/25/30	CHF	5,500	6,458
Apple Inc.	0.500%	11/15/31	EUR	6,700	8,155
Apple Inc.	3.600%	7/31/42	GBP	7,000	13,051
Aptiv plc	1.500%	3/10/25	EUR	12,022	14,699
Archer-Daniels-Midland Co.	1.750%	6/23/23	EUR	10,000	12,271
Archer-Daniels-Midland Co.	1.000%	9/12/25	EUR	15,600	19,168
AT&T Inc.	2.650%	12/17/21	EUR	200	239

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
AT&T Inc.	2.500%	3/15/23	EUR	2,100	2,585
AT&T Inc.	2.750%	5/19/23	EUR	9,848	12,303
AT&T Inc.	1.050%	9/5/23	EUR	2,100	2,521
AT&T Inc.	1.300%	9/5/23	EUR	15,314	18,478
AT&T Inc.	1.950%	9/15/23	EUR	800	982
AT&T Inc.	3.450%	9/19/23	AUD	900	677
AT&T Inc.	2.400%	3/15/24	EUR	9,000	11,276
AT&T Inc.	1.375%	12/4/24	CHF	500	575
AT&T Inc.	4.000%	11/25/25	CAD	10,600	8,855
AT&T Inc.	3.500%	12/17/25	EUR	4,800	6,510
AT&T Inc.	4.100%	1/19/26	AUD	650	520
AT&T Inc.	1.800%	9/5/26	EUR	3,800	4,804
AT&T Inc.	2.900%	12/4/26	GBP	3,200	4,547
AT&T Inc.	1.600%	5/19/28	EUR	4,000	5,006
AT&T Inc.	4.600%	9/19/28	AUD	6,270	5,249
AT&T Inc.	4.375%	9/14/29	GBP	5,488	8,616
AT&T Inc.	0.800%	3/4/30	EUR	4,000	4,683
AT&T Inc.	3.550%	12/17/32	EUR	9,962	14,769
AT&T Inc.	5.200%	11/18/33	GBP	10,000	17,390
AT&T Inc.	3.375%	3/15/34	EUR	2,800	4,097
AT&T Inc.	2.450%	3/15/35	EUR	5,100	6,767
AT&T Inc.	3.150%	9/4/36	EUR	21,100	29,863
AT&T Inc.	2.600%	5/19/38	EUR	2,000	2,667
AT&T Inc.	7.000%	4/30/40	GBP	4,150	8,692
AT&T Inc.	4.250%	6/1/43	GBP	5,267	8,358
AT&T Inc.	4.850%	5/25/47	CAD	4,000	3,295
AT&T Inc.	5.100%	11/25/48	CAD	4,100	3,511
Bank of America Corp.	5.500%	11/22/21	GBP	1,800	2,448
Bank of America Corp.	1.625%	9/14/22	EUR	5,000	6,014
<sup>1</sup> Bank of America Corp.	2.604%	3/15/23	CAD	4,850	3,733
Bank of America Corp.	0.750%	7/26/23	EUR	20,000	23,773
<sup>1</sup> Bank of America Corp.	3.301%	4/24/24	CAD	9,525	7,544
Bank of America Corp.	2.375%	6/19/24	EUR	7,000	8,824
<sup>1</sup> Bank of America Corp.	1.379%	2/7/25	EUR	5,600	6,781
Bank of America Corp.	1.375%	3/26/25	EUR	3,000	3,685
<sup>1</sup> Bank of America Corp.	2.932%	4/25/25	CAD	4,698	3,727
Bank of America Corp.	2.300%	7/25/25	GBP	6,000	8,291
<sup>1</sup> Bank of America Corp.	3.407%	9/20/25	CAD	2,040	1,649
<sup>1</sup> Bank of America Corp.	3.515%	3/24/26	CAD	3,000	2,445
<sup>1</sup> Bank of America Corp.	0.808%	5/9/26	EUR	20,000	23,806
Bank of America Corp.	4.250%	12/10/26	GBP	4,423	6,819
<sup>1</sup> Bank of America Corp.	1.776%	5/4/27	EUR	22,100	27,649
<sup>1</sup> Bank of America Corp.	3.648%	3/31/29	EUR	14,000	19,863
<sup>1</sup> Bank of America Corp.	0.580%	8/8/29	EUR	9,000	10,451
Baxter International Inc.	1.300%	5/30/25	EUR	14,555	17,980
Baxter International Inc.	1.300%	5/15/29	EUR	7,300	9,204
Becton Dickinson & Co.	1.000%	12/15/22	EUR	8,713	10,316
Becton Dickinson & Co.	1.900%	12/15/26	EUR	11,818	14,774
Becton Dickinson Euro Finance Sarl	0.632%	6/4/23	EUR	10,700	12,636
Becton Dickinson Euro Finance Sarl	1.208%	6/4/26	EUR	8,100	9,779
Berkshire Hathaway Finance Corp.	2.375%	6/19/39	GBP	7,000	10,108
Berkshire Hathaway Finance Corp.	2.625%	6/19/59	GBP	3,600	5,640
Berkshire Hathaway Inc.	0.750%	3/16/23	EUR	1,000	1,188
Berkshire Hathaway Inc.	1.300%	3/15/24	EUR	10,400	12,657
Berkshire Hathaway Inc.	0.170%	9/13/24	JPY	1,500,000	14,226
Berkshire Hathaway Inc.	1.125%	3/16/27	EUR	10,802	13,390
Berkshire Hathaway Inc.	2.150%	3/15/28	EUR	11,300	15,117
Berkshire Hathaway Inc.	0.440%	9/13/29	JPY	5,500,000	52,464
Berkshire Hathaway Inc.	1.625%	3/16/35	EUR	6,000	8,077

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Berkshire Hathaway Inc.	1.108%	9/13/49	JPY	800,000	6,677
BlackRock Inc.	1.250%	5/6/25	EUR	6,550	8,091
Blackstone Holdings Finance Co. LLC	2.000%	5/19/25	EUR	100	126
Blackstone Holdings Finance Co. LLC	1.000%	10/5/26	EUR	889	1,078
Blackstone Holdings Finance Co. LLC	1.500%	4/10/29	EUR	2,987	3,777
Booking Holdings Inc.	0.800%	3/10/22	EUR	9,398	11,064
Booking Holdings Inc.	2.375%	9/23/24	EUR	4,000	4,995
Booking Holdings Inc.	1.800%	3/3/27	EUR	10,138	12,588
BorgWarner Inc.	1.800%	11/7/22	EUR	100	119
Boston Scientific Corp.	0.625%	12/1/27	EUR	4,950	5,793
Bristol-Myers Squibb Co.	1.000%	5/15/25	EUR	1,625	2,002
Bristol-Myers Squibb Co.	1.750%	5/15/35	EUR	4,000	5,557
Brookfield Property Finance ULC	4.346%	7/3/23	CAD	2,000	1,542
Brookfield Property Finance ULC	4.300%	3/1/24	CAD	3,222	2,478
Brookfield Property Finance ULC	3.926%	8/24/25	CAD	2,600	1,969
Brookfield Property Finance ULC	3.930%	1/15/27	CAD	2,000	1,498
Brown-Forman Corp.	1.200%	7/7/26	EUR	2,560	3,126
Brown-Forman Corp.	2.600%	7/7/28	GBP	9,320	13,389
Bunge Finance Europe BV	1.850%	6/16/23	EUR	15,570	18,573
Caterpillar Financial Services Ltd.	2.090%	9/12/22	CAD	3,800	2,927
Celanese US Holdings LLC	2.125%	3/1/27	EUR	7,900	9,653
Chubb INA Holdings Inc.	0.300%	12/15/24	EUR	1,900	2,225
Chubb INA Holdings Inc.	1.550%	3/15/28	EUR	9,162	11,428
Chubb INA Holdings Inc.	0.875%	12/15/29	EUR	6,400	7,608
Chubb INA Holdings Inc.	1.400%	6/15/31	EUR	4,800	5,939
Chubb INA Holdings Inc.	2.500%	3/15/38	EUR	12,574	17,726
Citigroup Inc.	3.390%	11/18/21	CAD	4,970	3,842
Citigroup Inc.	0.750%	10/26/23	EUR	500	595
Citigroup Inc.	2.750%	1/24/24	GBP	11,500	15,746
Citigroup Inc.	2.375%	5/22/24	EUR	2,000	2,517
Citigroup Inc.	1.750%	1/28/25	EUR	5,300	6,583
Citigroup Inc.	4.090%	6/9/25	CAD	3,100	2,542
Citigroup Inc.	2.400%	10/31/25	JPY	5,850,000	60,093
Citigroup Inc.	1.500%	7/24/26	EUR	9,000	11,009
Citigroup Inc.	2.125%	9/10/26	EUR	5,400	6,926
Citigroup Inc.	1.750%	10/23/26	GBP	11,200	14,943
Citigroup Inc.	2.800%	6/25/27	JPY	130,000	1,396
Citigroup Inc.	0.500%	10/8/27	EUR	13,000	15,102
Citigroup Inc.	1.625%	3/21/28	EUR	3,000	3,794
Citigroup Inc.	1.500%	10/26/28	EUR	1,000	1,251
Citigroup Inc.	1.250%	4/10/29	EUR	3,000	3,691
Citigroup Inc.	4.500%	3/3/31	GBP	1,000	1,583
Citigroup Inc.	6.800%	6/25/38	GBP	400	899
Citigroup Inc.	7.375%	9/1/39	GBP	600	1,434
Coca-Cola Co.	0.750%	3/9/23	EUR	5,500	6,538
Coca-Cola Co.	0.500%	3/8/24	EUR	5,800	6,925
Coca-Cola Co.	3.250%	6/11/24	AUD	1,670	1,272
Coca-Cola Co.	0.750%	9/22/26	EUR	10,000	12,240
Coca-Cola Co.	1.875%	9/22/26	EUR	2,959	3,857
Coca-Cola Co.	1.125%	3/9/27	EUR	13,100	16,372
Coca-Cola Co.	1.250%	3/8/31	EUR	15,100	19,535
Coca-Cola Co.	0.375%	3/15/33	EUR	10,000	11,655
Coca-Cola Co.	1.625%	3/9/35	EUR	5,650	7,616
Coca-Cola Co.	0.800%	3/15/40	EUR	5,900	6,948
Colgate-Palmolive Co.	0.000%	11/12/21	EUR	600	701
Colgate-Palmolive Co.	0.500%	3/6/26	EUR	1,900	2,299
Colgate-Palmolive Co.	1.375%	3/6/34	EUR	2,600	3,528
Colgate-Palmolive Co.	0.875%	11/12/39	EUR	600	764
Comcast Corp.	1.500%	2/20/29	GBP	6,800	9,068

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Comcast Corp.	5.500%	11/23/29	GBP	4,000	7,079
Comcast Corp.	1.875%	2/20/36	GBP	7,400	9,870
Comcast Corp.	1.250%	2/20/40	EUR	14,950	18,055
Corning Inc.	0.992%	8/10/27	JPY	1,700,000	16,105
CyrusOne LP / CyrusOne Finance Corp.	1.450%	1/22/27	EUR	7,900	9,204
Danaher Corp.	1.700%	3/30/24	EUR	600	740
Danaher Corp.	2.500%	3/30/30	EUR	11,500	15,806
DH Europe Finance II Sarl	0.200%	3/18/26	EUR	15,300	17,959
DH Europe Finance II Sarl	0.450%	3/18/28	EUR	3,300	3,881
DH Europe Finance II Sarl	0.750%	9/18/31	EUR	7,500	8,833
DH Europe Finance II Sarl	1.350%	9/18/39	EUR	10,800	13,028
DH Europe Finance II Sarl	1.800%	9/18/49	EUR	6,000	7,479
DH Europe Finance SA	1.700%	1/4/22	EUR	26,000	30,964
Digital Euro Finco LLC	2.625%	4/15/24	EUR	5,100	6,441
Digital Euro Finco LLC	1.125%	4/9/28	EUR	26,000	31,273
Digital Stout Holding LLC	4.250%	1/17/25	GBP	2,200	3,238
Digital Stout Holding LLC	3.300%	7/19/29	GBP	6,953	10,221
Digital Stout Holding LLC	3.750%	10/17/30	GBP	4,000	6,143
Discovery Communications LLC	2.375%	3/7/22	EUR	1,000	1,198
Discovery Communications LLC	2.500%	9/20/24	GBP	7,500	10,111
Discovery Communications LLC	1.900%	3/19/27	EUR	13,742	16,893
Dover Corp.	1.250%	11/9/26	EUR	19,700	24,441
Dow Chemical Co.	0.500%	3/15/27	EUR	17,900	20,573
Dow Chemical Co.	1.875%	3/15/40	EUR	3,700	4,421
DXC Technology Co.	2.750%	1/15/25	GBP	10,000	13,189
DXC Technology Co.	1.750%	1/15/26	EUR	14,100	16,657
Eastman Chemical Co.	1.500%	5/26/23	EUR	10,000	11,945
Eastman Chemical Co.	1.875%	11/23/26	EUR	10,700	13,066
Ecolab Inc.	1.000%	1/15/24	EUR	7,620	9,176
Eli Lilly & Co.	1.000%	6/2/22	EUR	13,800	16,338
Eli Lilly & Co.	2.125%	6/3/30	EUR	8,100	11,278
Eli Lilly & Co.	1.700%	11/1/49	EUR	6,200	8,276
Emerson Electric Co.	0.375%	5/22/24	EUR	2,050	2,429
Emerson Electric Co.	1.250%	10/15/25	EUR	2,000	2,486
Emerson Electric Co.	2.000%	10/15/29	EUR	2,000	2,676
Equinix Inc.	2.875%	2/1/26	EUR	6,175	7,301
Euronet Worldwide Inc.	1.375%	5/22/26	EUR	6,300	7,173
Expedia Group Inc.	2.500%	6/3/22	EUR	1,450	1,703
Exxon Mobil Corp.	0.142%	6/26/24	EUR	20,100	23,636
Exxon Mobil Corp.	0.524%	6/26/28	EUR	10,000	11,806
Exxon Mobil Corp.	1.408%	6/26/39	EUR	13,000	15,021
FedEx Corp.	1.000%	1/11/23	EUR	700	832
FedEx Corp.	1.625%	1/11/27	EUR	7,000	8,833
FedEx Corp.	1.300%	8/5/31	EUR	2,300	2,810
Fidelity National Information Services Inc.	0.125%	12/3/22	EUR	1,500	1,758
Fidelity National Information Services Inc.	0.750%	5/21/23	EUR	5,215	6,204
Fidelity National Information Services Inc.	2.602%	5/21/25	GBP	2,867	4,016
Fidelity National Information Services Inc.	1.500%	5/21/27	EUR	12,025	15,034
Fidelity National Information Services Inc.	1.000%	12/3/28	EUR	10,200	12,337
Fidelity National Information Services Inc.	2.250%	12/3/29	GBP	2,100	2,885
Fidelity National Information Services Inc.	3.360%	5/21/31	GBP	2,261	3,406
Fidelity National Information Services Inc.	2.950%	5/21/39	EUR	11,420	16,548
Fiserv Inc.	0.375%	7/1/23	EUR	1,000	1,179
Fiserv Inc.	2.250%	7/1/25	GBP	2,100	2,899
Fiserv Inc.	1.125%	7/1/27	EUR	900	1,101
Fiserv Inc.	1.625%	7/1/30	EUR	6,900	8,703
GE Capital Australia Funding Pty Ltd.	5.500%	8/8/22	AUD	500	377
GE Capital Canada Funding Co.	4.600%	1/26/22	CAD	5,411	4,226
GE Capital Canada Funding Co.	5.730%	10/22/37	CAD	1,500	1,212

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
GE Capital European Funding Unlimited Co.	2.625%	3/15/23	EUR	17,050	21,036
GE Capital European Funding Unlimited Co.	4.625%	2/22/27	EUR	2,900	4,002
GE Capital European Funding Unlimited Co.	6.025%	3/1/38	EUR	5,500	8,669
GE Capital UK Funding Unlimited Co.	5.875%	1/18/33	GBP	4,538	7,232
GE Capital UK Funding Unlimited Co.	6.250%	5/5/38	GBP	2,934	4,929
GE Capital UK Funding Unlimited Co.	8.000%	1/14/39	GBP	1,000	1,921
General Electric Co.	0.875%	5/17/25	EUR	13,050	15,213
General Electric Co.	1.500%	5/17/29	EUR	6,100	6,997
General Electric Co.	4.125%	9/19/35	EUR	5,300	7,345
General Electric Co.	2.125%	5/17/37	EUR	5,400	6,196
General Electric Co.	4.875%	9/18/37	GBP	7,236	9,842
General Mills Inc.	1.000%	4/27/23	EUR	14,000	16,725
General Mills Inc.	0.450%	1/15/26	EUR	3,300	3,918
General Mills Inc.	1.500%	4/27/27	EUR	2,000	2,507
General Motors Financial Co. Inc.	3.850%	2/21/23	AUD	3,450	2,509
General Motors Financial Co. Inc.	2.200%	4/1/24	EUR	5,946	7,155
General Motors Financial Co. Inc.	2.250%	9/6/24	GBP	900	1,171
General Motors Financial of Canada Ltd.	2.600%	6/1/22	CAD	4,990	3,805
General Motors Financial of Canada Ltd.	3.250%	11/7/23	CAD	4,500	3,481
Goldman Sachs Group Inc.	1.375%	7/26/22	EUR	10,900	13,025
Goldman Sachs Group Inc.	3.250%	2/1/23	EUR	13,800	17,267
1 Goldman Sachs Group Inc.	2.433%	4/26/23	CAD	10,200	7,832
Goldman Sachs Group Inc.	2.000%	7/27/23	EUR	12,266	15,064
Goldman Sachs Group Inc.	1.375%	5/15/24	EUR	23,800	28,547
Goldman Sachs Group Inc.	2.125%	9/30/24	EUR	9,139	11,408
Goldman Sachs Group Inc.	3.375%	3/27/25	EUR	5,000	6,588
Goldman Sachs Group Inc.	1.250%	5/1/25	EUR	22,940	27,577
1 Goldman Sachs Group Inc.	7.125%	8/7/25	GBP	3,734	6,187
1 Goldman Sachs Group Inc.	3.307%	10/31/25	CAD	790	636
Goldman Sachs Group Inc.	4.250%	1/29/26	GBP	18,000	26,790
Goldman Sachs Group Inc.	2.875%	6/3/26	EUR	5,000	6,602
Goldman Sachs Group Inc.	1.625%	7/27/26	EUR	2,713	3,366
Goldman Sachs Group Inc.	2.000%	3/22/28	EUR	7,100	9,121
Goldman Sachs Group Inc.	7.250%	4/10/28	GBP	700	1,276
Goldman Sachs Group Inc.	2.000%	11/1/28	EUR	10,200	13,171
Goldman Sachs Group Inc.	3.125%	7/25/29	GBP	7,000	10,257
Goldman Sachs Group Inc.	3.000%	2/12/31	EUR	4,000	5,712
Harley-Davidson Financial Services Inc.	3.875%	5/19/23	EUR	6,131	7,698
Harman Finance International SCA	2.000%	5/27/22	EUR	8,500	10,059
HCN Canadian Holdings-1 LP	2.950%	1/15/27	CAD	1,800	1,368
Honeywell International Inc.	1.300%	2/22/23	EUR	8,300	9,995
Honeywell International Inc.	2.250%	2/22/28	EUR	5,690	7,665
Illinois Tool Works Inc.	1.750%	5/20/22	EUR	7,900	9,441
Illinois Tool Works Inc.	1.250%	5/22/23	EUR	3,100	3,739
Illinois Tool Works Inc.	0.250%	12/5/24	EUR	4,700	5,572
Illinois Tool Works Inc.	0.625%	12/5/27	EUR	5,500	6,658
Illinois Tool Works Inc.	2.125%	5/22/30	EUR	11,700	16,124
Illinois Tool Works Inc.	1.000%	6/5/31	EUR	6,200	7,808
Intel Corp.	4.000%	12/1/22	AUD	7,070	5,328
International Business Machines Corp.	2.625%	8/5/22	GBP	500	673
International Business Machines Corp.	0.375%	1/31/23	EUR	9,700	11,451
International Business Machines Corp.	0.875%	1/31/25	EUR	3,000	3,652
International Business Machines Corp.	0.950%	5/23/25	EUR	18,400	22,528
International Business Machines Corp.	2.875%	11/7/25	EUR	4,100	5,496
International Business Machines Corp.	1.250%	1/29/27	EUR	8,600	10,772
International Business Machines Corp.	0.300%	2/11/28	EUR	7,500	8,838
International Business Machines Corp.	1.750%	1/31/31	EUR	9,400	12,446
International Business Machines Corp.	1.200%	2/11/40	EUR	5,400	6,495
International Flavors & Fragrances Inc.	1.750%	3/14/24	EUR	7,130	8,735

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
International Flavors & Fragrances Inc.	1.800%	9/25/26	EUR	6,000	7,429
John Deere Canada Funding Inc.	2.630%	9/21/22	CAD	9,800	7,620
John Deere Canada Funding Inc.	2.700%	1/17/23	CAD	1,611	1,261
John Deere Cash Management SA	0.500%	9/15/23	EUR	2,200	2,629
John Deere Cash Management SA	2.200%	4/2/32	EUR	10,000	13,981
John Deere Cash Management SA	1.650%	6/13/39	EUR	5,000	6,868
John Deere Financial Inc.	2.580%	10/16/26	CAD	1,900	1,532
John Deere Financial Inc.	1.340%	9/8/27	CAD	3,200	2,402
Johnson & Johnson	0.250%	1/20/22	EUR	2,700	3,169
Johnson & Johnson	0.650%	5/20/24	EUR	10,200	12,290
Johnson & Johnson	1.150%	11/20/28	EUR	1,200	1,554
Johnson & Johnson	1.650%	5/20/35	EUR	150	214
Johnson Controls International plc	1.000%	9/15/23	EUR	3,001	3,608
Johnson Controls International plc	1.375%	2/25/25	EUR	15,965	19,597
Johnson Controls International plc / Tyco Fire & Security Finance SCA	0.375%	9/15/27	EUR	4,980	5,846
Johnson Controls International plc / Tyco Fire & Security Finance SCA	1.000%	9/15/32	EUR	3,600	4,331
JPMorgan Chase & Co.	2.750%	2/1/23	EUR	3,000	3,717
JPMorgan Chase & Co.	0.500%	12/4/23	CHF	42,600	47,566
JPMorgan Chase & Co.	0.625%	1/25/24	EUR	9,400	11,135
JPMorgan Chase & Co.	1.500%	1/27/25	EUR	8,000	9,883
JPMorgan Chase & Co.	3.000%	2/19/26	EUR	5,600	7,499
JPMorgan Chase & Co.	3.500%	12/18/26	GBP	5,000	7,548
<sup>1</sup> JPMorgan Chase & Co.	1.090%	3/11/27	EUR	61,300	74,120
<sup>1</sup> JPMorgan Chase & Co.	0.389%	2/24/28	EUR	27,104	31,367
<sup>1</sup> JPMorgan Chase & Co.	1.638%	5/18/28	EUR	4,163	5,205
<sup>1</sup> JPMorgan Chase & Co.	1.001%	7/25/31	EUR	3,000	3,602
Kellogg Co.	1.250%	3/10/25	EUR	5,100	6,251
Kinder Morgan Inc.	1.500%	3/16/22	EUR	7,400	8,769
Kinder Morgan Inc.	2.250%	3/16/27	EUR	7,067	9,033
KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	10,000	12,486
<sup>2</sup> KKR Group Finance Co. V LLC	1.625%	5/22/29	EUR	3,000	3,746
Liberty Mutual Group Inc.	2.750%	5/4/26	EUR	14,000	18,255
LYB International Finance II BV	1.875%	3/2/22	EUR	25,500	30,281
LYB International Finance II BV	0.875%	9/17/26	EUR	9,000	10,656
ManpowerGroup Inc.	1.875%	9/11/22	EUR	100	120
ManpowerGroup Inc.	1.750%	6/22/26	EUR	350	433
Mastercard Inc.	1.100%	12/1/22	EUR	12,850	15,355
Mastercard Inc.	2.100%	12/1/27	EUR	8,140	10,848
McDonald's Corp.	1.125%	5/26/22	EUR	200	238
McDonald's Corp.	2.000%	6/1/23	EUR	1,500	1,846
McDonald's Corp.	1.000%	11/15/23	EUR	17,000	20,524
McDonald's Corp.	0.625%	1/29/24	EUR	12,600	15,037
McDonald's Corp.	3.000%	3/8/24	AUD	21,700	16,275
McDonald's Corp.	2.375%	11/27/24	EUR	100	128
McDonald's Corp.	3.125%	3/4/25	CAD	10,000	8,095
McDonald's Corp.	0.900%	6/15/26	EUR	100	122
McDonald's Corp.	1.875%	5/26/27	EUR	100	129
McDonald's Corp.	1.750%	5/3/28	EUR	16,300	21,173
McDonald's Corp.	2.625%	6/11/29	EUR	100	139
McDonald's Corp.	1.500%	11/28/29	EUR	1,700	2,192
McDonald's Corp.	4.125%	6/11/54	GBP	1,400	2,664
McKesson Corp.	1.500%	11/17/25	EUR	12,600	15,565
McKesson Corp.	1.625%	10/30/26	EUR	10,200	12,790
McKesson Corp.	3.125%	2/17/29	GBP	909	1,295
Medtronic Global Holdings SCA	0.375%	3/7/23	EUR	3,700	4,366
Medtronic Global Holdings SCA	0.250%	7/2/25	EUR	2,900	3,423
Medtronic Global Holdings SCA	0.375%	10/15/28	EUR	7,100	8,377

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)	
	Medtronic Global Holdings SCA	1.625%	3/7/31	EUR	8,100	10,603
	Medtronic Global Holdings SCA	1.000%	7/2/31	EUR	2,800	3,455
	Medtronic Global Holdings SCA	2.250%	3/7/39	EUR	3,100	4,296
	Medtronic Global Holdings SCA	1.500%	7/2/39	EUR	10,200	12,609
	Medtronic Global Holdings SCA	1.375%	10/15/40	EUR	4,800	5,804
	Medtronic Global Holdings SCA	1.750%	7/2/49	EUR	15,300	19,208
	Medtronic Global Holdings SCA	1.625%	10/15/50	EUR	9,400	11,301
	Merck & Co. Inc.	0.500%	11/2/24	EUR	9,920	11,905
	Merck & Co. Inc.	1.875%	10/15/26	EUR	3,300	4,291
	Merck & Co. Inc.	2.500%	10/15/34	EUR	5,260	7,979
	Merck & Co. Inc.	1.375%	11/2/36	EUR	2,400	3,197
	MetLife Inc.	5.375%	12/9/24	GBP	4,350	6,620
	MetLife Inc.	0.769%	5/23/29	JPY	1,400,000	13,437
	Metropolitan Life Global Funding I	1.125%	12/15/21	GBP	233	304
	Metropolitan Life Global Funding I	0.875%	1/20/22	EUR	10,000	11,804
	Metropolitan Life Global Funding I	1.625%	6/9/22	GBP	3,000	3,950
	Metropolitan Life Global Funding I	1.000%	9/19/22	CHF	3,000	3,361
	Metropolitan Life Global Funding I	2.625%	12/5/22	GBP	2,150	2,898
	Metropolitan Life Global Funding I	2.375%	1/11/23	EUR	600	737
	Metropolitan Life Global Funding I	0.375%	4/9/24	EUR	5,000	5,908
	Metropolitan Life Global Funding I	4.000%	7/13/27	AUD	2,700	2,149
	Metropolitan Life Global Funding I	3.394%	4/9/30	CAD	2,800	2,340
	Microsoft Corp.	2.125%	12/6/21	EUR	2,100	2,497
	Microsoft Corp.	3.125%	12/6/28	EUR	11,200	16,549
	Microsoft Corp.	2.625%	5/2/33	EUR	4,000	6,209
	Mohawk Capital Finance SA	1.750%	6/12/27	EUR	2,800	3,172
	Mohawk Industries Inc.	2.000%	1/14/22	EUR	8,100	9,432
	Molson Coors Brewing Co.	1.250%	7/15/24	EUR	8,800	10,416
11	Molson Coors International LP	2.840%	7/15/23	CAD	5,000	3,870
	Molson Coors International LP	3.440%	7/15/26	CAD	2,850	2,269
2	Mondelez International Holdings BV	0.000%	9/22/26	EUR	9,500	11,071
	Mondelez International Inc.	1.000%	3/7/22	EUR	2,150	2,539
	Mondelez International Inc.	1.625%	1/20/23	EUR	5,800	7,006
	Mondelez International Inc.	3.250%	3/7/25	CAD	3,216	2,602
	Mondelez International Inc.	1.625%	3/8/27	EUR	11,865	15,080
	Mondelez International Inc.	2.375%	3/6/35	EUR	1,162	1,603
	Moody's Corp.	1.750%	3/9/27	EUR	3,010	3,865
	Moody's Corp.	0.950%	2/25/30	EUR	6,000	7,398
	Morgan Stanley	1.000%	12/2/22	EUR	29,290	34,916
	Morgan Stanley	1.875%	3/30/23	EUR	3,000	3,653
	Morgan Stanley	3.000%	2/7/24	CAD	9,990	7,952
	Morgan Stanley	1.750%	3/11/24	EUR	11,150	13,702
1	Morgan Stanley	0.637%	7/26/24	EUR	20,200	23,862
	Morgan Stanley	1.750%	1/30/25	EUR	12,300	15,253
1	Morgan Stanley	1.342%	10/23/26	EUR	13,500	16,527
	Morgan Stanley	1.375%	10/27/26	EUR	5,000	6,182
	Morgan Stanley	2.625%	3/9/27	GBP	8,738	12,369
	Morgan Stanley	1.875%	4/27/27	EUR	5,954	7,606
	Mylan NV	3.125%	11/22/28	EUR	1,180	1,601
	Nasdaq Inc.	1.750%	3/28/29	EUR	9,500	12,169
	Nasdaq Inc.	0.875%	2/13/30	EUR	3,746	4,461
	National Grid North America Inc.	0.750%	2/11/22	EUR	10,800	12,716
	National Grid North America Inc.	0.750%	8/8/23	EUR	500	596
	National Grid North America Inc.	1.000%	7/12/24	EUR	500	604
	New York Life Global Funding	0.375%	2/2/22	CHF	3,000	3,304
	New York Life Global Funding	0.250%	1/23/27	EUR	10,000	11,699
	NextEra Energy Capital Holdings Inc.	2.200%	12/2/26	AUD	4,500	3,238
	Omnicom Finance Holdings plc	0.800%	7/8/27	EUR	3,800	4,487
	Omnicom Finance Holdings plc	1.400%	7/8/31	EUR	4,500	5,571



	クーポン	満期日	通貨	額面 (千)	市場価格* (千円)
Oracle Corp.	3.125%	7/10/25	EUR	1,000	1,339
Parker-Hannifin Corp.	1.125%	3/1/25	EUR	4,500	5,402
Parker-Hannifin Corp.	1.125%	3/1/25	EUR	10,000	12,010
PepsiCo Inc.	2.500%	11/1/22	GBP	500	677
PepsiCo Inc.	0.250%	5/6/24	EUR	6,300	7,451
PepsiCo Inc.	2.150%	5/6/24	CAD	3,200	2,505
PepsiCo Inc.	0.750%	3/18/27	EUR	2,000	2,449
PepsiCo Inc.	0.500%	5/6/28	EUR	11,800	14,195
PepsiCo Inc.	0.875%	7/18/28	EUR	3,600	4,468
PepsiCo Inc.	1.125%	3/18/31	EUR	1,900	2,427
PepsiCo Inc.	0.400%	10/9/32	EUR	3,200	3,761
PepsiCo Inc.	0.875%	10/16/39	EUR	9,900	12,132
PepsiCo Inc.	1.050%	10/9/50	EUR	2,200	2,639
PerkinElmer Inc.	1.875%	7/19/26	EUR	4,600	5,733
Pfizer Inc.	0.250%	3/6/22	EUR	12,700	14,893
Pfizer Inc.	1.000%	3/6/27	EUR	3,400	4,226
Pfizer Inc.	2.735%	6/15/43	GBP	1,841	2,864
Philip Morris International Inc.	0.625%	11/8/24	EUR	1,400	1,671
Philip Morris International Inc.	2.875%	5/14/29	EUR	2,500	3,525
Philip Morris International Inc.	0.800%	8/1/31	EUR	9,000	10,495
Philip Morris International Inc.	3.125%	6/3/33	EUR	1,000	1,448
Philip Morris International Inc.	2.000%	5/9/36	EUR	8,000	10,254
Philip Morris International Inc.	1.875%	11/6/37	EUR	5,400	6,806
Philip Morris International Inc.	1.450%	8/1/39	EUR	6,200	7,219
PPG Industries Inc.	0.875%	3/13/22	EUR	2,500	2,942
PPG Industries Inc.	0.875%	11/3/25	EUR	2,600	3,157
PPG Industries Inc.	1.400%	3/13/27	EUR	300	372
Praxair Inc.	1.200%	2/12/24	EUR	8,000	9,756
Praxair Inc.	1.625%	12/1/25	EUR	20,550	25,979
Procter & Gamble Co.	2.000%	11/5/21	EUR	4,000	4,766
Procter & Gamble Co.	2.000%	8/16/22	EUR	1,730	2,100
Procter & Gamble Co.	1.125%	11/2/23	EUR	11,620	14,131
Procter & Gamble Co.	0.500%	10/25/24	EUR	3,000	3,611
Procter & Gamble Co.	0.625%	10/30/24	EUR	4,100	4,954
Procter & Gamble Co.	1.375%	5/3/25	GBP	9,800	13,314
Procter & Gamble Co.	1.200%	10/30/28	EUR	4,700	6,051
Procter & Gamble Co.	1.800%	5/3/29	GBP	12,625	17,860
Procter & Gamble Co.	1.250%	10/25/29	EUR	7,000	9,100
Procter & Gamble Co.	1.875%	10/30/38	EUR	2,400	3,524
Prologis Euro Finance LLC	0.250%	9/10/27	EUR	17,000	19,951
Prologis Euro Finance LLC	0.375%	2/6/28	EUR	7,000	8,274
Prologis Euro Finance LLC	1.875%	1/5/29	EUR	1,060	1,387
Prologis Euro Finance LLC	0.625%	9/10/31	EUR	6,050	7,105
Prologis Euro Finance LLC	1.000%	2/6/35	EUR	3,300	3,973
Prologis Euro Finance LLC	1.500%	9/10/49	EUR	4,600	5,645
Prologis LP	3.000%	6/2/26	EUR	1,600	2,167
Prologis LP	2.250%	6/30/29	GBP	4,318	6,107
Public Storage	0.875%	1/24/32	EUR	6,700	7,910
Schlumberger Finance BV	0.250%	10/15/27	EUR	10,000	11,571
Schlumberger Finance BV	0.500%	10/15/31	EUR	10,000	11,370
Schlumberger Finance France SAS	1.000%	2/18/26	EUR	3,400	4,125
Southern Power Co.	1.000%	6/20/22	EUR	11,400	13,510
Southern Power Co.	1.850%	6/20/26	EUR	10,700	13,602
Stryker Corp.	1.125%	11/30/23	EUR	2,300	2,782
Stryker Corp.	0.250%	12/3/24	EUR	3,800	4,476
Stryker Corp.	2.125%	11/30/27	EUR	1,900	2,503
Stryker Corp.	2.625%	11/30/30	EUR	2,100	2,919
Stryker Corp.	1.000%	12/3/31	EUR	11,000	13,182
Sysco Canada Inc.	3.650%	4/25/25	CAD	2,560	2,041

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Thermo Fisher Scientific Inc.	2.150%	7/21/22	EUR	800	964
Thermo Fisher Scientific Inc.	0.750%	9/12/24	EUR	4,680	5,622
Thermo Fisher Scientific Inc.	0.125%	3/1/25	EUR	6,400	7,511
Thermo Fisher Scientific Inc.	2.000%	4/15/25	EUR	6,000	7,600
Thermo Fisher Scientific Inc.	1.400%	1/23/26	EUR	16,452	20,534
Thermo Fisher Scientific Inc.	1.750%	4/15/27	EUR	3,000	3,841
Thermo Fisher Scientific Inc.	0.500%	3/1/28	EUR	3,100	3,685
Thermo Fisher Scientific Inc.	1.375%	9/12/28	EUR	1,000	1,269
Thermo Fisher Scientific Inc.	2.875%	7/24/37	EUR	6,622	9,987
Thermo Fisher Scientific Inc.	1.500%	10/1/39	EUR	4,000	4,823
Thermo Fisher Scientific Inc.	1.875%	10/1/49	EUR	10,900	13,563
Time Warner Cable Inc.	5.750%	6/2/31	GBP	200	331
Time Warner Cable LLC	5.250%	7/15/42	GBP	5,900	9,933
Toyota Motor Credit Corp.	0.750%	7/21/22	EUR	1,600	1,895
Toyota Motor Credit Corp.	1.000%	9/27/22	GBP	6,900	9,019
Toyota Motor Credit Corp.	0.625%	11/21/24	EUR	200	240
Trillium Windpower LP	5.803%	2/15/33	CAD	1,165	1,056
Trinity Acquisition plc	2.125%	5/26/22	EUR	6,026	7,180
United Parcel Service Inc.	0.375%	11/15/23	EUR	7,400	8,763
United Parcel Service Inc.	2.125%	5/21/24	CAD	7,000	5,451
United Parcel Service Inc.	1.625%	11/15/25	EUR	11,900	15,112
United Parcel Service Inc.	1.500%	11/15/32	EUR	3,300	4,388
United Parcel Service Inc.	5.125%	2/12/50	GBP	1,350	3,002
Upjohn Finance BV	1.362%	6/23/27	EUR	8,000	9,712
Upjohn Finance BV	1.908%	6/23/32	EUR	8,000	9,930
US Bancorp	0.850%	6/7/24	EUR	14,843	17,816
Ventas Canada Finance Ltd.	2.550%	3/15/23	CAD	2,400	1,817
Ventas Canada Finance Ltd.	4.125%	9/30/24	CAD	1,200	953
Verizon Communications Inc.	3.500%	2/17/23	AUD	6,380	4,755
Verizon Communications Inc.	4.073%	6/18/24	GBP	3,000	4,373
Verizon Communications Inc.	4.050%	2/17/25	AUD	1,550	1,227
Verizon Communications Inc.	0.875%	4/2/25	EUR	4,900	5,949
Verizon Communications Inc.	3.250%	2/17/26	EUR	2,600	3,547
Verizon Communications Inc.	1.375%	10/27/26	EUR	7,000	8,769
Verizon Communications Inc.	0.875%	4/8/27	EUR	27,900	33,902
Verizon Communications Inc.	4.500%	8/17/27	AUD	6,300	5,285
Verizon Communications Inc.	1.375%	11/2/28	EUR	9,800	12,391
Verizon Communications Inc.	1.125%	11/3/28	GBP	9,700	12,426
Verizon Communications Inc.	1.875%	10/26/29	EUR	5,800	7,613
Verizon Communications Inc.	1.250%	4/8/30	EUR	10,000	12,426
Verizon Communications Inc.	2.500%	5/16/30	CAD	5,568	4,356
Verizon Communications Inc.	1.875%	9/19/30	GBP	1,600	2,152
Verizon Communications Inc.	2.500%	4/8/31	GBP	811	1,151
Verizon Communications Inc.	1.300%	5/18/33	EUR	9,600	11,913
Verizon Communications Inc.	3.125%	11/2/35	GBP	6,700	10,192
Verizon Communications Inc.	3.375%	10/27/36	GBP	14,350	22,577
Verizon Communications Inc.	2.875%	1/15/38	EUR	7,700	11,430
Verizon Communications Inc.	1.875%	11/3/38	GBP	6,000	7,641
Verizon Communications Inc.	1.500%	9/19/39	EUR	8,500	10,472
Verizon Communications Inc.	1.850%	5/18/40	EUR	20,100	26,077
Verizon Communications Inc.	3.625%	5/16/50	CAD	1,680	1,308
VF Corp.	0.625%	9/20/23	EUR	5,400	6,427
VF Corp.	0.250%	2/25/28	EUR	1,500	1,752
Wal-Mart Stores Inc.	1.900%	4/8/22	EUR	8,500	10,166
Wal-Mart Stores Inc.	2.550%	4/8/26	EUR	1,900	2,542
Wal-Mart Stores Inc.	4.875%	9/21/29	EUR	10,750	17,946
Wal-Mart Stores Inc.	5.625%	3/27/34	GBP	14,835	29,978
Wal-Mart Stores Inc.	5.250%	9/28/35	GBP	1,000	2,020
Walgreens Boots Alliance Inc.	3.600%	11/20/25	GBP	1,325	1,837

	クーポン	満期日	通貨	額面 (千)	市場価格* (千米ドル)
Walt Disney Co.	2.758%	10/7/24	CAD	10,325	8,212
Walt Disney Co.	3.057%	3/30/27	CAD	5,800	4,707
Wells Fargo & Co.	2.125%	4/22/22	GBP	3,500	4,627
Wells Fargo & Co.	3.250%	4/27/22	AUD	3,200	2,330
Wells Fargo & Co.	1.375%	6/30/22	GBP	2,700	3,537
Wells Fargo & Co.	2.625%	8/16/22	EUR	20,600	25,106
Wells Fargo & Co.	1.500%	9/12/22	EUR	3,300	3,949
Wells Fargo & Co.	2.250%	5/2/23	EUR	16,300	20,005
Wells Fargo & Co.	2.509%	10/27/23	CAD	11,010	8,586
Wells Fargo & Co.	0.500%	11/2/23	CHF	20,000	22,157
Wells Fargo & Co.	2.125%	12/20/23	GBP	800	1,076
Wells Fargo & Co.	3.184%	2/8/24	CAD	5,000	3,971
Wells Fargo & Co.	0.500%	4/26/24	EUR	10,300	12,060
Wells Fargo & Co.	3.874%	5/21/25	CAD	350	284
Wells Fargo & Co.	1.625%	6/2/25	EUR	5,000	6,138
Wells Fargo & Co.	2.000%	7/28/25	GBP	27,400	37,063
Wells Fargo & Co.	2.000%	4/27/26	EUR	15,000	18,788
Wells Fargo & Co.	2.975%	5/19/26	CAD	10,100	8,032
Wells Fargo & Co.	1.375%	10/26/26	EUR	13,300	16,143
Wells Fargo & Co.	1.000%	2/2/27	EUR	14,828	17,617
Wells Fargo & Co.	2.493%	2/18/27	CAD	5,495	4,260
Wells Fargo & Co.	1.500%	5/24/27	EUR	20,000	24,454
Wells Fargo & Co.	3.500%	9/12/29	GBP	4,330	6,465
<sup>1</sup> Wells Fargo & Co.	1.741%	5/4/30	EUR	10,000	12,386
Wells Fargo & Co.	0.625%	8/14/30	EUR	8,000	9,000
Wells Fargo Bank NA	5.250%	8/1/23	GBP	9,350	13,501
Wells Fargo Canada Corp.	3.460%	1/24/23	CAD	16,500	13,090
Welltower Inc.	4.800%	11/20/28	GBP	7,300	11,078
Welltower Inc.	4.500%	12/1/34	GBP	4,800	7,298
Whirlpool Finance Luxembourg Sarl	1.250%	11/2/26	EUR	10,700	13,141
Whirlpool Finance Luxembourg Sarl	1.100%	11/9/27	EUR	3,600	4,385
WPC Eurobond BV	2.250%	7/19/24	EUR	6,300	7,859
WPC Eurobond BV	2.250%	4/9/26	EUR	4,100	5,172
WPC Eurobond BV	2.125%	4/15/27	EUR	19,534	24,373
WPC Eurobond BV	1.350%	4/15/28	EUR	9,000	10,709
Xylem Inc.	2.250%	3/11/23	EUR	3,800	4,634
Zimmer Biomet Holdings Inc.	1.414%	12/13/22	EUR	5,900	7,006
					<b>4,972,339</b>
<b>米国政府および政府機関債(0.0%)</b>					
Tennessee Valley Authority	5.625%	6/7/32	GBP	1,400	2,706
<b>米国合計(取得原価 4,620,879 米ドル)</b>					<b>4,975,045</b>

	クーポン	通貨	口数	市場価格・ (千米ドル)
<b>短期現物投資(0.3%)</b>				
<b>マネー・マーケット・ファンド(0.3%)</b>				
<sup>16</sup> Vanguard Market Liquidity Fund (取得原価 523,691 米ドル)	0.112%	USD	5,238,483	523,848
<b>投資総額(99.1%)(取得原価 144,079,585 米ドル)</b>				<b>155,958,165</b>
<b>その他資産および負債—純額(0.9%)</b>				<b>1,403,456</b>
<b>純資産(100%)</b>				<b>157,361,621</b>

取得原価金額単位:千米ドル

• 財務諸表の注記 A を参照

- 1 期限前に元本の一部もしくは全部が返済される可能性、または銘柄が期限前償還される可能性があるため、平均満期日または予想満期日は表示されている最終満期日より早い。
- 2 1933 年証券法規則 144A に基づく登録免除証券。かかる証券は、登録を免除された取引で通常適格機関投資家の買い手に売却される。2020 年 10 月 31 日現在、かかる証券の総額は 22,044,675,000 米ドルで、純資産の 14.0% である。
- 3 オーストリア共和国の保証付き
- 4 カナダ政府の保証付き
- 5 フィンランド共和国の保証付き
- 6 フランス共和国の保証付き
- 7 複数の国による保証付き
- 8 218,832,000 米ドルの証券は、未決済の先渡為替契約の担保として分別されている。
- 9 ドイツ連邦共和国の保証付き
- 10 4,365,000 米ドルの証券は、未決済の先物契約の当初証拠金として分別されている。
- 11 日本政府の保証付き
- 12 ポーランド共和国の保証付き
- 13 スペイン王国の保証付き
- 14 元利金の約定弁済は地方債保険協会 (Municipal Bond Insurance Association) によって保証されている。
- 15 元利金の約定弁済は National Public Finance Guarantee Corp によって保証されている。
- 16 バンガード・ファンドならびにバンガードが管理する一部の信託および口座にのみ利用可能な関連会社のマネー・マーケット・ファンド。提示されているレートは 7 日間の利回りである。

REIT—不動産投資信託

AUD—豪ドル

CAD—カナダ・ドル

CHF—スイス・フラン

CNY—人民元

COP—コロンビア・ペソ

CZK—チェコ・コルナ

DKK—デンマーク・クローネ

EUR—ユーロ

GBP—英ポンド

HKD—香港ドル

HUF—ハンガリー・フォリント

IDR—インドネシア・ルピア

ILS—イスラエル・シェケル

JPY—日本円  
 KRW—韓国ウォン  
 MXN—メキシコ・ペソ  
 MYR—マレーシア・リングgit  
 NOK—ノルウェー・クローネ  
 NZD—ニュージーランド・ドル  
 PEN—ペルー・ソル  
 PLN—ポーランド・ズロチ  
 RUB—ロシア・ルーブル  
 SEK—スウェーデン・クローナ  
 SGD—シンガポール・ドル  
 THB—タイ・バーツ  
 USD—米ドル

---

**期末時点における金融派生商品残高**

---

**先物契約**

---

		ロング(ショート)	想定元本	(千米ドル) 価値および 未実現評価益 (評価損)
	満期日	契約数		
<b>ロング先物契約</b>				
豪ドル建 3 年物国債	2020 年 12 月	1,300	107,327	433
10 年物米国債	2020 年 12 月	521	72,012	(371)
豪ドル建 10 年物国債	2020 年 12 月	360	37,834	509
超長期米国債	2020 年 12 月	147	31,605	(1,104)
5 年物米国債	2020 年 12 月	193	24,241	(67)
30 年物米国債	2020 年 12 月	69	11,900	(298)
				(898)

先渡為替契約

カウンターパーティー	契約 決済日	契約額(千)				未実現 評価益 (千米ドル)	未実現 (評価損) (千米ドル)
			受取		支払		
Toronto-Dominion Bank	11/3/20	EUR	15,041,000	USD	17,561,434	—	(42,645)
BNP Paribas	11/3/20	EUR	12,000,000	USD	14,134,280	—	(157,450)
J.P. Morgan Securities LLC	11/3/20	GBP	5,800,000	USD	7,499,400	14,663	—
Citigroup Global Markets Inc.	11/3/20	EUR	6,154,622	USD	7,215,710	—	(47,201)
Deutsche Bank AG	11/3/20	EUR	5,000,000	USD	5,874,300	—	(50,621)
Bank of America, N.A.	11/3/20	EUR	5,000,000	USD	5,849,800	—	(26,121)
HSBC Bank USA, N.A.	11/3/20	EUR	4,500,000	USD	5,286,950	—	(45,640)
Morgan Stanley Capital Services LLC	11/3/20	EUR	4,100,000	USD	4,789,885	—	(14,467)
Morgan Stanley Capital Services LLC	11/3/20	GBP	3,492,017	USD	4,515,178	8,829	—
BNP Paribas	11/3/20	KRW	4,848,650,078	USD	4,277,592	—	(4,564)
Morgan Stanley Capital Services LLC	11/4/20	JPY	404,500,000	USD	3,872,261	—	(8,481)
BNP Paribas	11/4/20	JPY	300,000,000	USD	2,869,440	—	(3,843)
State Street Bank & Trust Co.	11/3/20	EUR	2,170,000	USD	2,542,901	—	(15,424)
Royal Bank of Canada	11/3/20	EUR	2,000,000	USD	2,340,500	—	(11,028)
Toronto-Dominion Bank	11/3/20	CAD	3,000,000	USD	2,253,606	—	(1,839)
Toronto-Dominion Bank	11/3/20	CHF	1,745,329	USD	1,904,238	—	(664)
Toronto-Dominion Bank	11/3/20	CAD	2,280,000	USD	1,709,979	1,364	—
Citigroup Global Markets Inc.	11/3/20	CAD	2,000,000	USD	1,500,600	578	—
Toronto-Dominion Bank	11/4/20	JPY	150,000,000	USD	1,437,654	—	(4,855)
Barclays Bank plc	11/3/20	EUR	1,000,000	USD	1,182,000	—	(17,264)
Commonwealth Bank of Australia	11/3/20	EUR	1,000,000	USD	1,181,300	—	(16,564)
Goldman Sachs Bank USA	11/3/20	EUR	1,000,000	USD	1,170,000	—	(5,264)
Deutsche Bank AG	11/4/20	JPY	117,150,000	USD	1,119,292	—	(276)
State Street Bank & Trust Co.	11/3/20	CNY	7,433,828	USD	1,106,883	2,351	—
BNP Paribas	11/3/20	MYR	4,462,518	USD	1,071,047	2,831	—
Standard Chartered Bank	11/3/20	IDR	15,657,444,000	USD	1,062,963	7,333	—
BNP Paribas	11/3/20	THB	33,006,861	USD	1,055,544	3,448	—
Toronto-Dominion Bank	11/4/20	JPY	104,850,000	USD	999,714	1,813	—
Goldman Sachs Bank USA	11/4/20	JPY	104,250,000	USD	999,137	—	(3,342)
HSBC Bank USA, N.A.	11/4/20	JPY	104,000,000	USD	991,374	2,034	—
UBS AG	11/4/20	JPY	100,000,000	USD	957,029	—	(1,830)
Bank of America, N.A.	11/4/20	JPY	100,000,000	USD	955,748	—	(550)
Goldman Sachs Bank USA	11/4/20	JPY	100,000,000	USD	955,110	89	—

カウンターパーティー	契約 決済日	契約額(千)			未実現 評価益 (千米ドル)	未実現 評価損 (千米ドル)
			受取	支払		
Toronto-Dominion Bank	11/3/20	DKK	5,328,700	USD	837,010	— (3,302)
BNP Paribas	11/3/20	AUD	1,180,000	USD	828,655	783 —
Deutsche Bank AG	11/4/20	JPY	76,214,738	USD	727,934	68 —
Toronto-Dominion Bank	11/3/20	SEK	6,324,545	USD	711,262	— (489)
Citigroup Global Markets Inc.	11/3/20	AUD	838,000	USD	588,486	556 —
Morgan Stanley Capital Services LLC	11/3/20	NZD	783,879	USD	521,875	— (3,573)
J.P. Morgan Securities LLC	11/3/20	AUD	716,000	USD	502,811	475 —
UBS AG	11/4/20	JPY	52,000,000	USD	495,710	993 —
Citigroup Global Markets Inc.	11/4/20	JPY	50,000,000	USD	476,190	1,409 —
Deutsche Bank AG	2/2/21	EUR	400,000	USD	468,429	— (1,490)
Citigroup Global Markets Inc.	11/3/20	SEK	4,000,000	USD	451,722	— (2,189)
UBS AG	11/3/20	PLN	1,658,003	USD	418,741	98 —
UBS AG	11/2/20	RUB	31,132,500	USD	406,495	— (14,614)
BNP Paribas	2/2/21	EUR	340,000	USD	396,811	88 —
UBS AG	11/3/20	AUD	561,000	USD	393,962	372 —
UBS AG	11/3/20	CZK	9,190,000	USD	393,694	— (893)
Morgan Stanley Capital Services LLC	11/3/20	NOK	3,120,356	USD	328,853	— (2,005)
Citigroup Global Markets Inc.	11/3/20	GBP	222,000	USD	287,046	561 —
UBS AG	11/3/20	ILS	925,169	USD	271,311	— (156)
Deutsche Bank AG	11/3/20	HUF	85,028,251	USD	270,601	— (663)
UBS AG	11/3/20	PLN	967,500	USD	250,000	— (5,594)
Morgan Stanley Capital Services LLC	11/3/20	SEK	2,000,000	USD	229,353	— (4,586)
Morgan Stanley Capital Services LLC	11/3/20	SEK	2,000,000	USD	224,712	55 —
J.P. Morgan Securities LLC	11/3/20	ILS	677,400	USD	200,000	— (1,463)
Royal Bank of Canada	11/4/20	COP	592,900,407	USD	154,252	— (1,090)
UBS AG	11/2/20	RUB	12,000,000	USD	150,981	69 —
BNP Paribas	11/3/20	PEN	450,000	USD	125,049	— (584)
Toronto-Dominion Bank	11/4/20	COP	378,000,000	USD	98,694	— (1,047)
Bank of America, N.A.	11/3/20	GBP	50,000	USD	64,811	— (35)
Citigroup Global Markets Inc.	11/3/20	PEN	180,000	USD	49,945	— (159)
BNP Paribas	11/4/20	COP	190,000,000	USD	49,868	— (787)
Citigroup Global Markets Inc.	11/4/20	COP	190,000,000	USD	49,428	— (346)
BNP Paribas	2/2/21	PLN	190,000	USD	48,057	— (49)
BNP Paribas	12/2/20	CAD	50,000	USD	37,504	29 —
Toronto-Dominion Bank	11/3/20	PEN	120,736	USD	33,399	— (4)
BNP Paribas	2/2/21	KRW	30,000,000	USD	26,639	— (196)
BNP Paribas	11/3/20	CAD	30,000	USD	22,584	— (66)
BNP Paribas	2/2/21	JPY	1,400,000	USD	13,410	— (19)
Toronto-Dominion Bank	11/3/20	USD	16,472,091	EUR	14,050,000	107,557 —

カウンターパーティー	契約 決済日	契約額(千)				未実現 評価益 (千米ドル)	未実現 (評価損) (千米ドル)
			受取		支払		
BNP Paribas	12/2/20	USD	14,143,141	EUR	12,000,000	157,260	—
State Street Bank & Trust Co.	11/3/20	USD	11,728,352	EUR	10,000,000	80,997	—
Toronto-Dominion Bank	2/2/21	USD	8,794,342	EUR	7,500,000	39,240	—
Toronto-Dominion Bank	12/2/20	USD	8,792,011	EUR	7,541,000	3,049	—
Standard Chartered Bank	11/3/20	USD	7,627,182	EUR	6,500,000	56,401	—
Morgan Stanley Capital Services LLC	11/3/20	USD	7,564,108	GBP	5,850,000	—	(14,731)
J.P. Morgan Securities LLC	12/2/20	USD	7,538,249	GBP	5,829,000	—	(14,793)
BNP Paribas	11/3/20	USD	7,031,700	EUR	6,000,000	43,286	—
Bank of America, N.A.	11/3/20	USD	7,004,358	EUR	6,000,000	15,942	—
Standard Chartered Bank	11/4/20	USD	6,370,079	JPY	672,000,000	—	(48,862)
Citigroup Global Markets Inc.	12/2/20	USD	6,037,382	EUR	5,154,622	29,722	—
Citigroup Global Markets Inc.	11/3/20	USD	5,850,395	EUR	5,000,000	26,715	—
Morgan Stanley Capital Services LLC	11/3/20	USD	5,283,478	EUR	4,513,000	27,025	—
J.P. Morgan Securities LLC	11/3/20	USD	4,701,413	GBP	3,636,017	—	(9,149)
HSBC Bank USA, N.A.	11/3/20	USD	4,673,920	EUR	4,000,000	14,976	—
Bank of America, N.A.	12/2/20	USD	4,669,900	EUR	4,000,000	7,940	—
Morgan Stanley Capital Services LLC	12/2/20	USD	4,515,972	GBP	3,492,017	—	(8,877)
BNP Paribas	2/2/21	USD	4,330,159	KRW	4,908,650,078	3,548	—
J.P. Morgan Securities LLC	11/3/20	USD	4,035,103	KRW	4,717,650,078	—	(122,481)
BNP Paribas	11/4/20	USD	3,901,982	JPY	412,000,000	—	(33,441)
Morgan Stanley Capital Services LLC	12/2/20	USD	3,625,030	EUR	3,100,000	12,011	—
Royal Bank of Canada	11/4/20	USD	3,583,489	JPY	378,604,738	—	(32,943)
Deutsche Bank AG	2/2/21	USD	3,517,548	EUR	3,000,000	15,507	—
UBS AG	11/3/20	USD	3,493,749	EUR	3,000,000	—	(458)
HSBC Bank USA, N.A.	2/2/21	USD	2,939,864	EUR	2,500,000	21,496	—
Morgan Stanley Capital Services LLC	12/2/20	USD	2,917,560	JPY	304,500,000	7,989	—
BNP Paribas	12/2/20	USD	2,870,354	JPY	300,000,000	3,781	—
Morgan Stanley Capital Services LLC	11/4/20	USD	2,843,079	JPY	300,000,000	—	(22,519)
Deutsche Bank AG	11/3/20	USD	2,502,727	EUR	2,132,622	18,786	—
Royal Bank of Canada	11/3/20	USD	2,367,079	CAD	3,165,000	—	(8,535)
Deutsche Bank AG	12/2/20	USD	2,365,984	EUR	2,000,000	35,005	—
HSBC Bank USA, N.A.	12/2/20	USD	2,355,065	EUR	2,000,000	24,085	—
Royal Bank of Canada	11/3/20	USD	2,346,056	EUR	2,000,000	16,584	—



カウンターパーティー	契約 決済日	契約額(千)				未実現 評価益 (千米ドル)	未実現 (評価損) (千米ドル)
			受取		支払		
State Street Bank & Trust Co.	12/2/20	USD	2,344,298	EUR	2,000,000	13,318	—
Royal Bank of Canada	12/2/20	USD	2,341,953	EUR	2,000,000	10,973	—
Barclays Bank plc	11/3/20	USD	2,334,366	EUR	2,000,000	4,895	—
Toronto-Dominion Bank	11/3/20	USD	2,330,753	CAD	3,113,000	—	(5,830)
Goldman Sachs Bank USA	11/3/20	USD	2,275,599	EUR	1,940,000	16,011	—
Toronto-Dominion Bank	12/2/20	USD	2,253,804	CAD	3,000,000	1,798	—
Bank of America, N.A.	11/4/20	USD	2,006,407	JPY	212,000,000	—	(18,615)
Deutsche Bank AG	11/4/20	USD	2,006,222	JPY	212,000,000	—	(18,802)
Toronto-Dominion Bank	11/4/20	USD	1,999,064	JPY	210,980,000	—	(16,215)
Goldman Sachs Bank USA	11/4/20	USD	1,952,420	JPY	206,000,000	—	(15,292)
Toronto-Dominion Bank	12/2/20	USD	1,905,837	CHF	1,745,329	618	—
Barclays Bank plc	11/4/20	USD	1,893,188	JPY	200,000,000	—	(17,210)
BNP Paribas	11/3/20	USD	1,879,567	CHF	1,725,329	—	(2,193)
Toronto-Dominion Bank	12/2/20	USD	1,710,129	CAD	2,280,000	—	(1,396)
UBS AG	11/3/20	USD	1,548,747	SEK	13,954,545	—	(19,511)
Citigroup Global Markets Inc.	12/2/20	USD	1,500,734	CAD	2,000,000	—	(603)
State Street Bank & Trust Co.	11/3/20	USD	1,494,250	CAD	2,000,000	—	(6,928)
Toronto-Dominion Bank	12/2/20	USD	1,438,107	JPY	150,000,000	4,820	—
HSBC Bank USA, N.A.	11/3/20	USD	1,196,470	CAD	1,600,000	—	(4,472)
Bank of America, N.A.	2/2/21	USD	1,185,434	EUR	1,000,000	18,087	—
Citigroup Global Markets Inc.	2/2/21	USD	1,184,726	EUR	1,000,000	17,379	—
Barclays Bank plc	2/2/21	USD	1,184,628	EUR	1,000,000	17,281	—
Commonwealth Bank of Australia	12/2/20	USD	1,182,037	EUR	1,000,000	16,547	—
Commonwealth Bank of Australia	11/3/20	USD	1,173,778	EUR	1,000,000	9,042	—
Goldman Sachs Bank USA	12/2/20	USD	1,170,726	EUR	1,000,000	5,236	—
Morgan Stanley Capital Services LLC	2/2/21	USD	1,169,680	EUR	1,000,000	2,333	—
Deutsche Bank AG	11/3/20	USD	1,164,677	EUR	1,000,000	—	(59)
Bank of America, N.A.	11/3/20	USD	1,164,475	EUR	1,000,000	—	(261)
Morgan Stanley Capital Services LLC	11/3/20	USD	1,163,380	EUR	1,000,000	—	(1,356)
Goldman Sachs Bank USA	11/3/20	USD	1,163,334	EUR	1,000,000	—	(1,402)
Citigroup Global Markets Inc.	11/3/20	USD	1,144,391	AUD	1,601,288	18,824	—
State Street Bank & Trust Co.	2/2/21	USD	1,098,022	CNY	7,433,828	—	(2,675)

カウンターパーティー	契約 決済日	契約額(千)				未実現 評価益 (千米ドル)	未実現 (評価損) (千米ドル)
			受取		支払		
State Street Bank & Trust Co.	11/3/20	USD	1,086,977	CNY	7,433,828	—	(22,258)
BNP Paribas	2/3/21	USD	1,069,200	MYR	4,462,518	—	(2,624)
BNP Paribas	11/3/20	USD	1,068,817	MYR	4,462,518	—	(5,061)
Standard Chartered Bank	12/2/20	USD	1,059,653	IDR	15,657,444,000	—	(7,730)
BNP Paribas	2/2/21	USD	1,053,018	THB	33,006,861	—	(5,609)
Standard Chartered Bank	11/3/20	USD	1,041,064	IDR	15,657,444,000	—	(29,232)
Toronto-Dominion Bank	2/2/21	USD	1,001,100	JPY	104,850,000	—	(1,791)
Goldman Sachs Bank USA	12/2/20	USD	999,445	JPY	104,250,000	3,311	—
J.P. Morgan Securities LLC	11/3/20	USD	998,038	THB	31,585,921	—	(15,365)
HSBC Bank USA, N.A.	2/2/21	USD	992,757	JPY	104,000,000	—	(2,003)
UBS AG	12/2/20	USD	957,325	JPY	100,000,000	1,801	—
Bank of America, N.A.	2/2/21	USD	957,128	JPY	100,000,000	627	—
Morgan Stanley Capital Services LLC	2/2/21	USD	956,892	JPY	100,000,000	391	—
UBS AG	11/4/20	USD	956,836	JPY	100,880,000	—	(6,769)
Deutsche Bank AG	2/2/21	USD	956,749	JPY	100,000,000	248	—
Goldman Sachs Bank USA	2/2/21	USD	956,390	JPY	100,000,000	—	(111)
Commonwealth Bank of Australia	11/3/20	USD	897,602	AUD	1,252,250	17,378	—
State Street Bank & Trust Co.	11/4/20	USD	873,985	MXN	19,574,547	—	(48,427)
BNP Paribas	12/2/20	USD	842,813	AUD	1,200,000	—	(802)
Toronto-Dominion Bank	2/2/21	USD	838,953	DKK	5,328,700	3,254	—
Goldman Sachs Bank USA	11/3/20	USD	748,688	CAD	1,000,000	—	(1,901)
UBS AG	11/3/20	USD	744,384	DKK	4,728,700	4,551	—
J.P. Morgan Securities LLC	2/2/21	USD	744,152	EUR	636,650	960	—
Deutsche Bank AG	12/2/20	USD	728,170	JPY	76,214,738	—	(80)
Toronto-Dominion Bank	2/2/21	USD	712,105	SEK	6,324,545	469	—
HSBC Bank USA, N.A.	11/3/20	USD	682,436	SGD	934,641	—	(1,807)
UBS AG	11/3/20	USD	677,673	PLN	2,625,503	14,428	—
State Street Bank & Trust Co.	11/3/20	USD	671,628	AUD	937,000	12,998	—
Citigroup Global Markets Inc.	12/2/20	USD	588,574	AUD	838,000	—	(550)
National Australia Bank Ltd.	11/3/20	USD	586,706	EUR	500,000	4,338	—
UBS AG	11/2/20	USD	557,231	RUB	43,132,500	14,300	—
Morgan Stanley Capital Services LLC	12/2/20	USD	521,891	NZD	783,879	3,579	—
J.P. Morgan Securities LLC	12/2/20	USD	502,875	AUD	716,000	—	(482)
UBS AG	2/2/21	USD	496,399	JPY	52,000,000	—	(982)
Citigroup Global Markets Inc.	2/2/21	USD	476,868	JPY	50,000,000	—	(1,382)

カウンターパーティー	契約 決済日	契約額(千)				未実現 評価益 (千米ドル)	未実現 (評価損) (千米ドル)
		USD	受取	ILS	支払		
UBS AG	11/3/20	USD	465,420	ILS	1,602,569	—	(4,271)
Citigroup Global Markets Inc.	2/2/21	USD	452,257	SEK	4,000,000	2,178	—
BNP Paribas	11/3/20	USD	437,238	AUD	610,000	8,461	—
UBS AG	11/3/20	USD	435,805	AUD	608,000	8,434	—
Bank of America, N.A.	11/3/20	USD	424,496	CAD	566,986	—	(1,078)
J.P. Morgan Securities LLC	11/3/20	USD	419,297	AUD	585,000	8,093	—
UBS AG	2/2/21	USD	418,838	PLN	1,658,003	—	(102)
UBS AG	2/1/21	USD	402,902	RUB	31,132,500	14,691	—
BNP Paribas	11/3/20	USD	395,446	CZK	9,190,000	2,644	—
UBS AG	2/2/21	USD	394,344	CZK	9,190,000	842	—
UBS AG	12/2/20	USD	394,016	AUD	561,000	—	(373)
J.P. Morgan Securities LLC	11/3/20	USD	387,299	EUR	330,000	2,936	—
Morgan Stanley Capital Services LLC	11/3/20	USD	386,319	AUD	540,000	6,745	—
BNP Paribas	11/3/20	USD	330,508	NZD	500,000	—	(94)
Barclays Bank plc	11/3/20	USD	329,420	NOK	3,120,356	2,572	—
Morgan Stanley Capital Services LLC	2/2/21	USD	328,756	NOK	3,120,356	1,981	—
Citigroup Global Markets Inc.	12/2/20	USD	287,097	GBP	222,000	—	(563)
Deutsche Bank AG	11/3/20	USD	272,087	HUF	85,028,251	2,149	—
UBS AG	2/2/21	USD	271,686	ILS	925,169	136	—
Deutsche Bank AG	2/2/21	USD	270,300	HUF	85,028,251	664	—
UBS AG	2/2/21	USD	250,059	PLN	967,500	5,594	—
Morgan Stanley Capital Services LLC	2/2/21	USD	229,628	SEK	2,000,000	4,589	—
Morgan Stanley Capital Services LLC	2/2/21	USD	224,978	SEK	2,000,000	—	(62)
J.P. Morgan Securities LLC	2/2/21	USD	200,222	ILS	677,400	1,395	—
Barclays Bank plc	11/3/20	USD	183,498	AUD	256,000	3,552	—
National Australia Bank Ltd.	11/3/20	USD	169,879	AUD	237,000	3,288	—
Deutsche Bank AG	2/2/21	USD	164,035	JPY	17,150,000	—	(5)
Bank of America, N.A.	11/3/20	USD	159,843	AUD	223,000	3,093	—
Royal Bank of Canada	2/2/21	USD	153,627	COP	592,900,407	1,120	—
UBS AG	2/1/21	USD	149,616	RUB	12,000,000	—	(20)
Goldman Sachs Bank USA	2/2/21	USD	142,392	JPY	14,860,000	256	—
Citigroup Global Markets Inc.	11/3/20	USD	134,769	NZD	203,879	—	(36)
BNP Paribas	12/2/20	USD	125,031	PEN	450,000	559	—
BNP Paribas	11/3/20	USD	109,116	PEN	390,736	1,043	—
Royal Bank of Canada	11/4/20	USD	102,612	COP	398,000,000	—	(201)
Royal Bank of Canada	11/4/20	USD	101,718	COP	392,500,000	326	—
Deutsche Bank AG	11/3/20	USD	100,214	PEN	360,000	642	—
Toronto-Dominion Bank	2/2/21	USD	98,284	COP	378,000,000	1,054	—
Royal Bank of Canada	11/3/20	USD	96,765	AUD	135,000	1,871	—

カウンターパーティー	契約 決済日	契約額(千)				未実現 評価益 (千米ドル)	未実現 評価損 (千米ドル)
			受取		支払		
Toronto-Dominion Bank	11/3/20	USD	94,373	DKK	600,000	500	—
J.P. Morgan Securities LLC	11/4/20	USD	80,537	JPY	8,500,000	—	(655)
UBS AG	11/3/20	USD	64,651	GBP	50,000	—	(125)
BNP Paribas	11/3/20	USD	52,350	KRW	60,000,000	—	(528)
BNP Paribas	11/4/20	USD	51,337	COP	198,864,917	—	(34)
Barclays Bank plc	11/3/20	USD	51,301	KRW	60,000,000	—	(1,576)
Citigroup Global Markets Inc.	12/2/20	USD	49,939	PEN	180,000	150	—
Citigroup Global Markets Inc.	11/4/20	USD	49,775	COP	192,500,000	48	—
BNP Paribas	2/2/21	USD	49,660	COP	190,000,000	788	—
Citigroup Global Markets Inc.	2/2/21	USD	49,226	COP	190,000,000	354	—
BNP Paribas	11/3/20	USD	44,923	CAD	60,000	—	(112)
State Street Bank & Trust Co.	11/3/20	USD	43,194	THB	1,370,300	—	(771)
BNP Paribas	11/3/20	USD	40,864	SEK	370,000	—	(718)
Toronto-Dominion Bank	11/3/20	USD	39,659	NZD	60,000	—	(13)
Royal Bank of Canada	11/3/20	USD	36,190	GBP	28,000	—	(85)
Toronto-Dominion Bank	12/2/20	USD	33,394	PEN	120,736	—	(2)
J.P. Morgan Securities LLC	11/4/20	USD	30,943	COP	119,035,490	193	—
UBS AG	11/3/20	USD	29,866	HKD	231,500	5	—
BNP Paribas	2/2/21	USD	17,991	KRW	20,413,459	—	(2)
Bank of America, N.A.	11/3/20	USD	13,217	NZD	20,000	—	(7)
Citigroup Global Markets Inc.	11/4/20	USD	12,909	COP	50,000,000	—	(7)
State Street Bank & Trust Co.	11/3/20	USD	10,858	CHF	10,000	—	(49)
Bank of America, N.A.	11/3/20	USD	10,809	CHF	10,000	—	(98)
UBS AG	11/3/20	USD	9,462	KRW	11,000,000	—	(232)
J.P. Morgan Securities LLC	2/2/21	USD	9,409	DKK	60,000	—	(1)
BNP Paribas	11/3/20	USD	1,598	THB	50,640	—	(27)
						1,152,532	(1,141,754)

2020年10月31日現在、未決済の先渡為替契約に関連して、カウンターパーティーは33,457,000米ドルの有価証券および103,333,000米ドルの現金を分別勘定に預託している。

添付の注記は財務諸表の不可欠な一部である。

## 資産・負債計算書

2020年10月31日現在

(単位:千米ドル、ただし口数および1口当たり金額を除く)	金額
<b>資産</b>	
投資有価証券、評価額	
関連会社以外の発行体(取得原価 143,555,894 米ドル)	155,434,317
関連会社発行体(取得原価 523,691 米ドル)	523,848
投資有価証券合計	155,958,165
バンガードへの投資	6,590
非米国通貨、評価額(取得原価 1,191,796 米ドル)	1,189,526
売却投資有価証券未収金	2,023,545
未収収益	987,403
受益証券発行未収金	1,415,488
未実現評価益—先渡為替契約	1,152,532
その他資産	27,502
<b>資産合計</b>	<b>162,760,751</b>
<b>負債</b>	
カストディアンに対する未払金	538
購入投資有価証券未払金	2,332,815
受益証券買戻未払金	1,913,297
未払分配金	2,964
バンガードに対する未払金	7,551
未払変動証拠金—先物契約	211
未実現評価損—先渡為替契約	1,141,754
<b>負債合計</b>	<b>5,399,130</b>
<b>純資産</b>	<b>157,361,621</b>

2020年10月31日現在の純資産構成は以下の通りである。

(単位:千米ドル、ただし口数および1口当たり金額を除く)	金額	
	(千米ドル)	(百万円)
払込資本金	145,933,165	15,264,609
分配可能利益(損失)総額	11,428,456	1,195,416
<b>純資産</b>	<b>157,361,621</b>	<b>16,460,026</b>
<b>インベスター受益証券 - 純資産</b>		
発行済み受益証券 2,748,286,921 口(額面 0.001 米ドル、無制限授權)	32,054,066	3,352,855
1口当たり純資産価格 - インベスター受益証券	\$11.66	¥1,220
<b>ETF 受益証券 - 純資産</b>		
発行済み受益証券 582,460,783 口(額面 0.001 米ドル、無制限授權)	33,941,054	3,550,234
1口当たり純資産価格 - ETF 受益証券	\$58.27	¥6,095
<b>アドミラル受益証券 - 純資産</b>		
発行済み受益証券 2,179,180,730 口(額面 0.001 米ドル、無制限授權)	50,818,068	5,315,570
1口当たり純資産価格 - アドミラル受益証券	\$23.32	¥2,439
<b>インスティテューショナル受益証券 - 純資産</b>		
発行済み受益証券 1,158,774,891 口(額面 0.001 米ドル、無制限授權)	40,548,433	4,241,366
1口当たり純資産価格 - インスティテューショナル受益証券	\$34.99	¥3,660

添付の注記は財務諸表の不可欠な一部である。

## 損益計算書

2020年10月31日に  
終了した年度

	(千米ドル)	(百万円)
<b>投資収益</b>		
<b>収益</b>		
利息 <sup>1,2</sup>	1,580,526	165,323
収益総額	1,580,526	165,323
<b>費用</b>		
バンガード・グループ費用 - 注記 B		
投資顧問サービス	3,916	410
マネジメントおよび管理 - インベスター受益証券	34,568	3,616
マネジメントおよび管理 - ETF 受益証券	16,379	1,713
マネジメントおよび管理 - アドミラル受益証券	49,958	5,226
マネジメントおよび管理 - インスティテューショナル受益証券	22,835	2,389
マーケティングおよび販売 - インベスター受益証券	2,647	277
マーケティングおよび販売 - ETF 受益証券	1,507	158
マーケティングおよび販売 - アドミラル受益証券	2,910	304
マーケティングおよび販売 - インスティテューショナル受益証券	1,182	124
カストディー報酬	4,454	466
監査報酬	151	16
受益者報告 - インベスター受益証券	274	29
受益者報告 - ETF 受益証券	2,559	268
受益者報告 - アドミラル受益証券	1,041	109
受益者報告 - インスティテューショナル受益証券	15	2
受託者報酬および費用	93	10
費用総額	144,489	15,114
<b>純投資収益</b>	<b>1,436,037</b>	<b>150,209</b>
<b>純実現利益(損失)</b>		
売却投資有価証券 <sup>2,3</sup>	(36,058)	(3,772)
先物契約	18,595	1,945
先渡為替契約	(5,275,153)	(551,781)
非米国通貨	176,455	18,457
<b>純実現利益(損失)</b>	<b>(5,116,161)</b>	<b>(535,150)</b>
<b>未実現評価益(評価損)の変動</b>		
投資有価証券 <sup>2</sup>	5,887,616	615,845
先物契約	(919)	(96)
先渡為替契約	2,477,652	259,162
非米国通貨	(14,490)	(1,516)
<b>未実現評価益(評価損)の変動</b>	<b>8,349,859</b>	<b>873,395</b>
<b>運用による純資産の純増加(減少)額</b>	<b>4,669,735</b>	<b>488,454</b>

1 利息収益は外国の源泉徴収税 19,861,000 米ドル控除後である。

2 当ファンドの関連会社からの利息収益、純実現利益(損失)および未実現評価益(評価損)の変動は、それぞれ 7,873,000 米ドル、828,000 米ドルおよび 136,000 米ドルであった。購入および売却は、短期現物投資目的による。

3 現物償還による純利益(損失) (4,356,000 米ドル)を含む。

添付の注記は財務諸表の不可欠な一部である。

## 純資産変動計算書

	2020年10月31日に 終了した年度		2019年10月31日に 終了した年度	
	(千米ドル)	(百万円)	(千米ドル)	(百万円)
<b>純資産の増加(減少)</b>				
<b>運用</b>				
純投資収益	1,436,037	150,209	1,372,024	143,514
純実現利益(損失)	(5,116,161)	(535,150)	7,025,878	734,907
未実現評価益(評価損)の変動	8,349,859	873,395	3,777,488	395,125
運用による純資産の純増加(減少)額	4,669,735	488,454	12,175,390	1,273,546
<b>分配<sup>1</sup></b>				
インベスター受益証券	(962,557)	(100,683)	(821,618)	(85,941)
ETF 受益証券	(823,228)	(86,110)	(430,228)	(45,002)
アドミラル受益証券	(1,661,774)	(173,822)	(1,363,556)	(142,628)
インスティテューショナル受益証券	(1,181,533)	(123,588)	(889,172)	(93,007)
分配総額	(4,629,092)	(484,203)	(3,504,574)	(366,578)
<b>資本持分取引</b>				
インベスター受益証券	2,019,259	211,214	799,480	83,626
ETF 受益証券	9,974,916	1,043,376	10,659,238	1,114,956
アドミラル受益証券	(1,030,090)	(107,747)	4,958,823	518,693
インスティテューショナル受益証券	5,907,531	617,928	4,222,942	441,720
資本持分取引による純増加(減少)額	16,871,616	1,764,771	20,640,483	2,158,995
増加(減少)総額	16,912,259	1,769,022	29,311,299	3,065,962
<b>純資産</b>				
<b>期首</b>	<b>140,449,362</b>	<b>14,691,003</b>	<b>111,138,063</b>	<b>11,625,041</b>
<b>期末</b>	<b>157,361,621</b>	<b>16,460,026</b>	<b>140,449,362</b>	<b>14,691,003</b>

1 一部の過年度の金額は、当年度の表示に合わせて組み替えられている。

添付の注記は財務諸表の不可欠な一部である。



## 財務諸表注記

Vanguard Total International Bond Index Fund は、1940年投資会社法に基づきオープン・エンド型投資会社すなわちミューチュアル・ファンドとして登録されている。当ファンドは、インベスター受益証券、ETF 受益証券、アドミラル受益証券、インスティテューショナル受益証券、インスティテューショナル・セレクト受益証券の 5 種類のクラスを提供している。それぞれの受益証券クラスの投資者の適格性および最低購入要件は異なっており、異なった種類の投資者向けに設計されている。ETF 受益証券は、Nasdaq に上場されており、ブローカーを通して売買が可能である。2020年10月31日までに、当ファンドはインスティテューショナル・セレクト受益証券を発行していない。

当ファンドによる投資の一定の部分は社債に投資されている。発行体の債務履行能力は、それぞれの業界の景気動向に影響される可能性がある。当ファンドは、外国の発行体の証券に投資しているが、かかる証券は米国の会社の証券への投資では通常伴わない投資リスクの対象となることがある。米ドル建て以外の通貨建ての有価証券への投資に伴う為替リスクを最低限に抑えるために、ファンドは為替エクスポージャーをヘッジしようとしている。新型コロナウイルス感染症の世界的流行に伴う市場の混乱は全世界に影響を及ぼし、その長期的影響についての見通しは不透明である。このような混乱は、当ファンドの資産に悪影響を及ぼし、その結果当ファンドのパフォーマンスに悪影響を及ぼす可能性がある。

- A. 以下の重要な会計方針は、米国の投資会社について一般に公正妥当と認められる会計原則に準拠している。当ファンドは財務諸表作成の際にこれら会計方針を継続的に適用している。
1. 有価証券の評価：有価証券は、評価日におけるニューヨーク証券取引所の終値（通常東部時間の午後 4 時）で評価される。債券および短期現物投資は、直近の買値もしくは（有価証券の価格、利回り、満期および格付等の要素を考慮した）マトリクス・システムの評価に基づき評価される。どちらの評価方法も、独立した価格提供業者により提供されている。モーゲージおよびアセット・バック証券を含む仕組債券は、直近の買値を用いて、または発行体、トランシェ、名目もしくはオプション調整後スプレッド、加重平均クーポン、加重平均満期日、信用補完および担保などの要因を考慮したマトリクス・システムの評価に基づき評価される。Vanguard Market Liquidity Fund に対する投資はファンドの純資産価額で評価されている。市場取引価格を容易に入手することができない有価証券、あるいはファンドの価格決定時前で有価証券の主要な取引所の取引終了後に生じた事象により価格が大きく影響された有価証券については、受託者会により公正価値を表すとみなされた方法で評価される。こうした評価手続きには、独立の価格決定サービスから時価を取得することや市場または証券固有の重大な事象を識別するためにニュースをモニターすること、また海外市場の終了時とファンドの価格決定時との間に算出された外国市場における代替指標の価額（例：ADR や先物契約、上場ファンド）の変動を評価することが含まれる。公正価値による価格決定が実施される場合、純資産価額を算出するためにファンドが用いる証券価格は、同じ証券に対する時価または公の価格と異なる可能性がある。
  2. 非米国通貨：非米国通貨建ての証券ならびにその他の資産および負債は、評価日のファンドの価格決定時現在で独立した第三者から取得した為替レートを用いて米ドルに換算される。投資有価証券に係る実現利益（損失）および未実現評価益（評価損）には、当該有価証券が購入された以降の為替レートの変動の影響が、有価証券価格の変動の影響と共に含まれる。為替レートの変動により生じるその他の資産および負債の価値の変動は、当該資産または負債が現金で決済され、実現為替差益（差損）として計上されるまで、未実現為替差益（差損）と

して計上される。

3. 先物契約：ファンドは直接投資よりも効果が高く低コストで固定利付資産クラスへ投資するために、先物契約の価格に投資妙味がある場合は価値を増加させるために、または金利の変動に対する感応度を調整するために先物契約を利用する。先物契約を利用することに伴う主要なリスクは、ファンドが保有する債券の市場価格の変動と先物契約の価格との間で不完全な相関関係が生じることであり、また市場が非流動的になる可能性である。決済ブローカーの代わりに規制された決済機関がカウンターパーティーであるため、先物に伴うカウンターパーティー・リスクは緩和される。カウンターパーティー・リスクをさらに緩和させるために、ファンドは先物契約を取引所で取引し、決済ブローカーや決済機関の財務体質をモニターし、決済ブローカーと決済契約を締結している。決済機関は、当ファンドの履行保証のために当初証拠金を課し、各契約の市場価格の変動を表す変動証拠金を毎日決済することを要求する。未決済契約に対して当初証拠金として差し入れている有価証券は、投資明細表に記載されている。

先物契約は、日次の決済引値で評価される。契約の想定元本額は、資産・負債計算書上には記載されない。契約価値の変動は、契約終了時に先物契約実現利益(損失)として計上されるまでは、資産・負債計算書上で資産(負債)として計上され、損益計算書上では未実現評価益(評価損)として計上される。

2020年10月31日に終了した年度中、各四半期末の想定元本の平均によれば、ファンドの先物契約へのロングおよびショート投資は平均して、それぞれ純資産の1%未満であった。

4. 先渡為替契約：ファンドは、将来の為替レートの変動から有価証券および関連する債権債務の価値を保護するために先渡為替契約を締結する。これらの契約の利用によるファンドのリスクには、米ドルに対する非米国通貨の価値の変動および契約に基づき債務を履行するカウンターパーティーの能力が含まれる。ファンドは、事前に承認された多様なカウンターパーティーのグループとだけ先渡為替契約を締結することや、その財務体質の監視、カウンターパーティーとのマスター・ネットリング契約の締結、履行保証のためにカウンターパーティーに担保を差し入れさせることなどにより、カウンターパーティー・リスクを緩和している。デフォルトがない場合は、当ファンドが差し入れたあるいは受領した担保は、再担保、転売または二重担保に利用することができない。マスター・ネットリング契約により、カウンターパーティーのデフォルト(倒産を含む)の際に、ファンドは先渡契約を終了し、マスター・ネットリング契約に従いどちらかの当事者に支払義務のある純額を決定し、マスター・ネットリング契約に基づく当ファンドに対する未払金の純額を上限として、保有担保を売却または留保することができる。先渡為替契約には、ファンドの純資産が一定の水準を下回った場合にカウンターパーティーが未決済契約を終了させることができ、契約終了時にファンドが正味負債ポジションにある場合にファンドによる支払義務が発生する条項が含まれている。この支払額は、ファンドが差し入れている担保額だけ減額される。未決済契約に対して担保として差し入れている有価証券は、投資明細表に記載されている。受入または差入担保の価値は、各カウンターパーティーの先渡為替契約のエクスポージャーの価値と毎日比べられ、差額が規定最低譲渡金額を超過している場合には、2営業日以内に調整、決済される。

先渡為替契約は、独立した第三者から取得した毎日の相場価格を各契約の満期日に基づく為替リスクで調整して評価される。契約の想定元本額は、資産・負債計算書上には記載されない。契約価値の変動は、契約終了時に先渡契約に係る実現利益(損失)として計上されるまでは、資産・負債計算書上で資産(負債)として計上され、損益計算書上では未実現評価益(評価損)として計上される。

2020年10月31日に終了した年度中、各四半期末の正味想定エクスポージャーの平均によれば、ファンドの先渡為替契約への投資は平均して、純資産の99%であった。

次の表は、資産と負債の相殺を規定している取り決めの対象であるデリバティブについて、カウンターパーティー別に当ファンドのデリバティブ資産およびデリバティブ負債を要約している。上場デリバティブは別に記載している。

	資産負債 計算書上の 資産計上額 <sup>1</sup>	資産負債 計算書上の 負債計上額 <sup>1</sup>	未収金 (未払金) 純額	資産・負債計算書上で 相殺されていない金額 差入担保 <sup>2</sup> 受入担保 <sup>2</sup>	(千米ドル) 正味エク スポージャー <sup>3</sup> (0米ドル 以上)	
カウンターパーティー別、相殺の取決めの適用を受けるデリバティブ						
Bank of America, N.A.	45,689	(46,765)	(1,076)	8,236	—	
Barclays Capital	28,300	(36,050)	(7,750)	11,516	—	
BNP Paribas	228,549	(218,803)	9,746	—	634	
Citigroup Global Markets, Inc.	98,474	(53,036)	45,438	—	44,123	
Commonwealth Bank of Australia	42,967	(16,564)	26,403	—	27,853	
Deutsche Bank AG	73,069	(71,996)	1,073	2,663	—	
Goldman Sachs Bank AG	24,903	(27,312)	(2,409)	8,289	—	
HSBC Bank USA, N.A.	62,591	(53,922)	8,669	—	3,296	
J.P. Morgan Securities LLC	28,715	(164,389)	(135,674)	127,985	—	
Morgan Stanley Capital Services LLC	75,527	(80,657)	(5,130)	1,897	—	
National Australia Bank Ltd.	7,626	—	7,626	—	6,790	
RBC Capital Markets LLC	30,874	(53,882)	(23,008)	22,206	—	
Standard Chartered Bank	63,734	(85,824)	(22,090)	34,036	—	
State Street Bank & Trust Co.	109,664	(96,532)	13,132	2,004	—	
Toronto-Dominion Bank	165,536	(80,092)	85,444	—	52,420	
UBS AG	66,314	(55,930)	10,384	—	1,674	
上場先物契約	—	(211)	(211)	4,365	—	
合計	1,152,532	(1,141,965)	10,567	223,197	136,790	

- 1 デフォルト事由または期限前解約事由が存在しない限り、資産・負債計算書上、デリバティブ資産とデリバティブ負債は相殺されず、総額で表示されている。
- 2 担保として差し入れられた有価証券またはその他の資産は、投資明細表および資産・負債計算書に記載されている。担保として受け入れた有価証券またはその他の資産は分別勘定で保有され、投資明細表上、当ファンドの保有有価証券には含まれていない。
- 3 正味エクスポージャーは、デフォルトとなった場合のカウンターパーティーに対する債権の純額を表す。金額が最低譲渡金額に満たない場合は、カウンターパーティーとの間での担保の授受は要求されない。

5. 連邦所得税:当ファンドは、規制投資会社としての資格を有し、すべての課税所得を分配することを意図している。当ファンドの税務申告書は、申告書提出後、通常 3 年後の適用される時効の成立まで関連する税務当局による調査を受ける可能性がある。経営陣は、未確定のすべての課税年度の連邦および州の所得税の申告に関して当ファンドの税務ポジションを分析し、当ファンドの財務諸表に所得税引当の必要はないとの結論に達した。
6. 分配:受益者に対する分配は、分配落ち日に記録される。分配は年度末時点で税法基準によって決定されるため、財務報告目的の純投資収益および実現キャピタルゲインとは異なる可能性がある。
7. 借入枠およびファンド間貸付プログラム:当ファンドおよびバンガード・グループ(「バンガード」)が運用する特定の他のファンドは、与信契約に従い、貸し手のシンジケートが提供する 43 億米ドルの確定借入枠およびバンガードが提供する非約定ベースの借入枠に参加している。いずれの借入枠も毎年更新され得る。各ファンドは、当該借入枠の下での自らの借入金に関して、個々に責務を負う。借入金は一時的または緊急の場合に利用され、当ファンドの規制上および契約上の借入規則の対象となる。確定借入枠に関連して、参加するファンドには、管理費および確定借入枠の未使用金額の 0.10%の年間コミットメントフィーが課せられる。かかる手数料は、ファンドの受託者が承認した方法に基づいて各ファンドに賦課され、当ファンドの損益計算書の「マネジメントおよび管理」に含まれる。いずれかの借入枠に基づく借入金には、1 か月物のロンドン銀行間取引金利(または、必要な場合の受入れ可能な代替金利)、実効フェデラルファンド・レートまたは翌日物銀行調達金利のいずれか高い金利に、合意されたスプレッドを加算したものに基づいた金利が付される。ただし、非約定ベースの借入枠に基づく借入金には、当ファンドとバンガードとの間で合意された代替金利に基づいた金利を付すことができる。  
SEC からの除外命令に従い、当ファンドは、除外命令の条件の順守を条件として、かつ当ファンドの投資目的および投資方針で許容される範囲内で、登録されたバンガードのオープン・エンド型ファンドが一時的または臨時的な目的で相互に金銭の借入および貸付を行うことを可能にする共同貸付・借入プログラム(以下、「ファンド間貸付プログラム」)に参加することができる。ファンド間の貸付および借入は通常、翌日物であるが、最長で 7 日間を期間とすることができる。貸付金は、同営業日の返済要求が可能である。付される金利は、除外命令の条件および受託者が採用した内部手続きに従う。受託者は、ファンド間貸付プログラムの監督責任を負う。  
2020 年 10 月 31 日に終了した年度に、当ファンドは借入枠もファンド間貸付プログラムも利用しなかった。
8. その他:利息収益は、Vanguard Market Liquidity Fund から受領した利益分配を含み、日次で計上される。負債証券のプレミアムとディスカウントは、個々の証券の残存年数にわたり、それぞれ利息収益について償却および増価される。ただし、一定の償還可能負債証券のプレミアムは、最も早い償還可能日までの期間にわたって償却される。有価証券取引は、有価証券が売買された日に会計処理される。投資有価証券の売却にかかる実現利益(損失)を決定するために用いられる原価は、売却された個別有価証券の原価である。

各クラスの受益証券は、資産および利益に対して同等の権利を有する。ただし、各クラスは別々に、受益者口座の維持(マネジメントおよび管理費用に含まれる)および受益者報告にかかる一定のクラス固有の費用を負担する。マーケティングおよび販売費用は、受託者が承認した方法に基づいて受益証券の各クラスに配分される。収益、その他特定のクラスに帰属しない費用、投資にかかる損益は、相対的な純資産額に基づいて受益証券の各クラスに配分される。

- B. バンガードとファンドの間のファンド・サービス契約(「FSA」)の条件に従い、バンガードはファンドに投資顧問、コーポレート・マネジメント、管理、マーケティングおよび販売サービスを FSA における定義に従ったバンガードの運営実費で提供している。こうした運営実費は、受託者が承認した方法および指針に基づいてファンドに賦課され、通常、月に 2 回決済される。

バンガードからの要請に応じて、当ファンドは、純資産の 0.40%までバンガードの資本に投資することができる。2020 年 10 月 31 日現在、当ファンドはバンガードの資本に対して 6,590,000 米ドル拠出しており、この額は当ファンドの純資産の 0.01%未満および FSA に従って受領したバンガードの資本の 2.64%に相当する。当ファンドの受託者および役員は、それぞれ、同時にバンガードの取締役および従業員である。

- C. 様々なインプットを用いて当ファンドの投資証券およびデリバティブの価値を決定することがある。こうしたインプットは、財務諸表目的において広く 3 つの階層に要約される。有価証券を評価するのに使われるインプットまたは手法が、必ずしもこうした証券への投資に伴うリスクを表すわけではない。

レベル 1 - 活発な市場での同一の有価証券の取引価格

レベル 2 - その他の重要な観察可能なインプット(類似する有価証券の取引価格、金利、期限前償還率、信用リスクを含む)

レベル 3 - 重要な観察不能なインプット(投資の公正価値を決定する際に用いられるファンド独自の仮定を含む)。重要な観察不能なインプットで評価される投資証券およびデリバティブは、投資明細表に記載されている。

以下の表は、2020 年 10 月 31 日現在の当ファンドの投資証券およびデリバティブの市場価格を、評価に用いたインプットに基づき要約したものである。

(千米ドル)				
	レベル1	レベル2	レベル3	合計
<b>投資証券</b>				
資産				
米国政府および政府機関債	—	2,706	—	2,706
アセット・バック証券 / コマーシャル・モーゲージ担保証券	—	5,948,819	—	5,948,819
社債	—	24,333,328	—	24,333,328
ソブリン債	—	125,149,464	—	125,149,464
短期現物投資	523,848	—	—	523,848
合計	523,848	155,434,317	—	155,958,165
<b>デリバティブ金融商品</b>				
資産				
先渡為替契約	—	1,152,532	—	1,152,532
負債				
先物契約 <sup>1</sup>	211	—	—	211
先渡為替契約	—	1,141,754	—	1,141,754
合計	211	1,141,754	—	1,141,965

1 報告期間の最終日の変動証拠金を表す。

D. 2020年10月31日現在、デリバティブの公正価値は以下の通り資産・負債計算書に反映されている。

(千米ドル)			
資産・負債計算書の勘定科目	金利契約	為替契約	合計
未実現評価益—先渡為替契約	—	1,152,532	1,152,532
資産合計	—	1,152,532	1,152,532
未払変動証拠金—先物契約	211	—	211
未実現評価損—先渡為替契約	—	1,141,754	1,141,754
負債合計	211	1,141,754	1,141,965

2020年10月31日に終了した年度において、デリバティブに係る純実現利益(損失)および未実現評価益(評価損)の変動は以下の通りである。

	(千米ドル)		
デリバティブに係る純実現利益(損失)	金利契約	為替契約	合計
先物契約	18,595	—	18,595
先渡為替契約	—	(5,275,153)	(5,275,153)
デリバティブに係る純実現利益(損失)	18,595	(5,275,153)	(5,256,558)
デリバティブに係る未実現評価益(評価損)の変動			
先物契約	(919)	—	(919)
先渡為替契約	—	2,477,652	2,477,652
デリバティブに係る未実現評価益(評価損)の変動	(919)	2,477,652	2,476,733

- E. 純資産の構成要素の簿価ベースと税務ベースの間の永久差異は、税務上の性質を反映して財務諸表において資本勘定間で組替が行われる。こうした組替は、純資産にも1口当たり純資産価値にも影響は与えない。期末現在、主として現物償還および非米国通貨取引に係る会計処理に起因する永久差異が、以下の勘定科目間で組み替えられていた。

	金額 (千米ドル)
払込資本金	4,434
分配可能利益(損失)総額	(4,434)

分配可能利益(損失)総額の構成要素の簿価ベースと税務ベースの間の一時的差異は、収益、利益または損失の特定項目が財務諸表目的と税務目的において異なる期間に認識される場合に発生する。したがって、こうした一時的差異は将来のある時期において解消される。差異は主として、値洗いによる損失の繰延べ、非米国通貨のヘッジに係る利益または損失の税金認識、一定のデリバティブ契約に係る未実現利益または損失の認識、および未払分配金の算入に関連している。期末現在、分配可能利益(損失)総額の税務ベースの構成要素の詳細は、以下の表の通りである。

	金額 (千米ドル)
未分配経常利益	29,997
未分配長期利益	247,938
繰越キャピタルロス	—
適格年末損失	—
純未実現利益(損失)	11,153,485

支払った分配金の税務上の性格は、以下の通りである。

	2020年10月31日に 終了した年度	2019年10月31日に 終了した年度
	金額(千米ドル)	
経常利益*	4,629,092	3,504,574
長期キャピタルゲイン	—	—
合計	4,629,092	3,504,574

\* 短期キャピタルゲインを含む。

2020年10月31日現在、投資証券およびデリバティブの米国連邦所得税目的の原価に基づいた未実現評価益および評価損の総額は、以下の通りである。

	金額 (千米ドル)
税務上の原価	144,812,320
未実現評価益総額	12,024,708
未実現評価損総額	(878,863)
純未実現評価益(評価損)	11,145,845

- F. 2020年10月31日に終了した年度中に、当ファンドは、米国債および短期現物投資を除き、54,644,428,000米ドルの投資有価証券を購入し、45,480,195,000米ドルの投資有価証券を売却した。購入および売却の総額には、ファンドの資本持分の現物による購入および償還のそれぞれ0米ドルおよび208,224,000米ドルが含まれる。



G. 受益証券の各クラスの資本持分取引は、以下の通りであった。

	2020年10月31日に 終了した年度		2019年10月31日に 終了した年度	
	金額 (千米ドル)	口数 (千口)	金額 (千米ドル)	口数 (千口)
<b>インベスター受益証券</b>				
発行	6,123,482	532,351	2,052,911	182,791
現金分配に代えて発行	962,557	84,531	821,063	74,721
買戻し <sup>1</sup>	(5,066,780)	(442,293)	(2,074,494)	(188,197)
純増加(減少)額 - インベスター受益証券	2,019,259	174,589	799,480	69,315
<b>ETF 受益証券</b>				
発行	10,940,085	189,708	10,770,965	189,839
現金分配に代えて発行	—	—	—	—
買戻し	(965,169)	(17,075)	(111,727)	(2,000)
純増加(減少)額 - ETF 受益証券	9,974,916	172,633	10,659,238	187,839
<b>アドミラル受益証券</b>				
発行 <sup>1</sup>	10,651,240	463,441	9,772,772	436,239
現金分配に代えて発行	1,596,357	70,148	1,307,627	59,467
買戻し	(13,277,687)	(576,941)	(6,121,576)	(271,396)
純増加(減少)額 - アドミラル受益証券	(1,030,090)	(43,352)	4,958,823	224,310
<b>インスティテューショナル受益証券</b>				
発行	13,895,895	402,516	5,578,722	165,967
現金分配に代えて発行	1,168,846	34,210	882,691	26,735
買戻し	(9,157,210)	(265,472)	(2,238,471)	(67,361)
純増加(減少)額 - インスティテューショナル受益証券	5,907,531	171,254	4,222,942	125,341

- 1 2018年11月、当ファンドはインベスター受益証券およびアドミラル受益証券のクラスについて、購入可能度および最低投資基準の変更を発表した。その結果、バンガードの運用下のファンドおよびその他の機関投資家が保有する受益証券を除き、すべての発行済のインベスター受益証券は、2019年4月よりアドミラル受益証券へ自動的に転換された。インベスター受益証券の買戻しおよびアドミラル受益証券の発行には、2020年10月31日に終了した年度における9,000米ドルの転換、それぞれ788口および394口が含まれている。インベスター受益証券の買戻しおよびアドミラル受益証券の発行には、2019年10月31日に終了した年度における425,025,000米ドルの転換、それぞれ37,787,000口および18,902,000口が含まれている。

2020年10月31日現在、バンガードまたはその関連会社が運用するいくつかのバンガードのファンドおよび信託が、当ファンドの記録上または実質保有者であり、合計して当ファンドの純資産の41%を保有している。これらの受益者のいずれかが当ファンドへの投資を回収した場合、それにより当ファンドの経費率が上昇し、当ファンドが負担する取引費用が高くなる、または、課税キャピタルゲインの実現につながる可能性が生じる。

- H. 経営陣は、当財務諸表で認識または開示しなければならない、2020年10月31日以降に生じた事象または取引はないと判断した。

