

当ファンドの仕組みは次の通りです。

商品分類	追加型投信／内外／債券	
信託期間	2027年10月20日まで（2017年10月2日設定）	
運用方針	円建ての外国投資信託であるピムコ・バミューダ インカム ファンド A - クラスY（JPY）の投資信託証券への投資を通じて、主として世界（新興国を含みます。）の幅広い種類の公社債等およびそれらの派生商品等に投資を行います。なお、証券投資信託であるマネー・マーケット・マザーファンドの投資信託証券への投資も行います。円建ての外国投資信託への投資は高位を維持することを基本とします。投資信託証券への運用の指図に関する権限は、ピムコジャパンリミテッドに委託します。原則として、投資する外国投資信託においては、当該外国投資信託の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行い、為替変動リスクの低減をはかります。	
主要運用対象	ピムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり>（年2回決算型）	ピムコ バミューダ インカム ファンド A - クラスY（JPY）およびマネー・マーケット・マザーファンドの投資信託証券を主要投資対象とします。
	ピムコ バミューダ インカム ファンド A - クラスY（JPY）	ピムコ バミューダ インカム ファンド（M）への投資を通じて、世界の幅広い種類の公社債等およびそれらの派生商品等を主要投資対象とします。
	マネー・マーケット・マザーファンド	わが国の公社債等を主要投資対象とします。外貨建資産への投資は行いません。
主な組入制限	投資信託証券への投資割合に制限を設けません。外貨建資産への直接投資は行いません。	
分配方針	経費等控除後の配当等収益および売買益（評価益を含みます。）等の全額を分配対象額とし、分配金額は、基準価額水準、市況動向等を勘案して委託会社が決定します。ただし、分配対象収益が少額の場合には分配を行わないことがあります。 分配金額の決定にあたっては、信託財産の成長を優先し、原則として分配を抑制する方針とします。（基準価額水準や市況動向等により変更する場合があります。）	

運用報告書（全体版）

ピムコ・インカム・ストラテジー・
ファンド<限定為替ヘッジあり>
(年2回決算型)

第15期（決算日：2024年10月21日）

受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。さて、お手持ちの「ピムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり>（年2回決算型）」は、去る10月21日に第15期の決算を行いました。ここに謹んで運用状況をご報告申し上げます。今後とも引き続きお引き立て賜りますようお願い申し上げます。



三菱UFJアセットマネジメント

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ホームページ <https://www.am.mufg.jp/>

当運用報告書に関するお問い合わせ先

お客様専用
フリーダイヤル **0120-151034**
(受付時間：営業日の9:00~17:00、
土・日・祝日・12月31日~1月3日を除く)

お客様の取引内容につきましては、お取扱いの販売会社にお尋ねください。

本資料の表記にあたって

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

○最近5期の運用実績

決 算 期	基 準 価 額			債 組 入 比	券 率	債 先 物 比	券 率	投 資 信 託 組 入 比	純 資 産 額
	(分配落)	税 込 分 配	み 騰 落 中 率						
	円	円	%	%	%	%	%	百万円	
11期(2022年10月20日)	8,995	0	△7.9	—	—	—	99.8	6,083	
12期(2023年4月20日)	9,238	0	2.7	—	—	—	99.0	7,842	
13期(2023年10月20日)	8,861	0	△4.1	—	—	—	99.1	7,455	
14期(2024年4月22日)	9,165	0	3.4	—	—	—	98.7	7,204	
15期(2024年10月21日)	9,381	0	2.4	—	—	—	98.6	6,707	

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

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

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

(注) 「債券先物比率」は買建比率－売建比率。

○当期中の基準価額と市況等の推移

年 月 日	基 準 価 額		債 組 入 比	券 率	債 先 物 比	券 率	投 資 信 託 組 入 比	純 資 産 額
	騰 落	率						
(期 首) 2024年4月22日	円	%	%	%	%	%	%	
	9,165	—	—	—	—	—	98.7	
4月末	9,188	0.3	—	—	—	—	99.3	
5月末	9,239	0.8	—	—	—	—	99.0	
6月末	9,280	1.3	—	—	—	—	98.9	
7月末	9,379	2.3	—	—	—	—	99.4	
8月末	9,441	3.0	—	—	—	—	99.0	
9月末	9,508	3.7	—	—	—	—	99.0	
(期 末) 2024年10月21日	9,381	2.4	—	—	—	—	98.6	

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

(注) 騰落率は期首比。

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

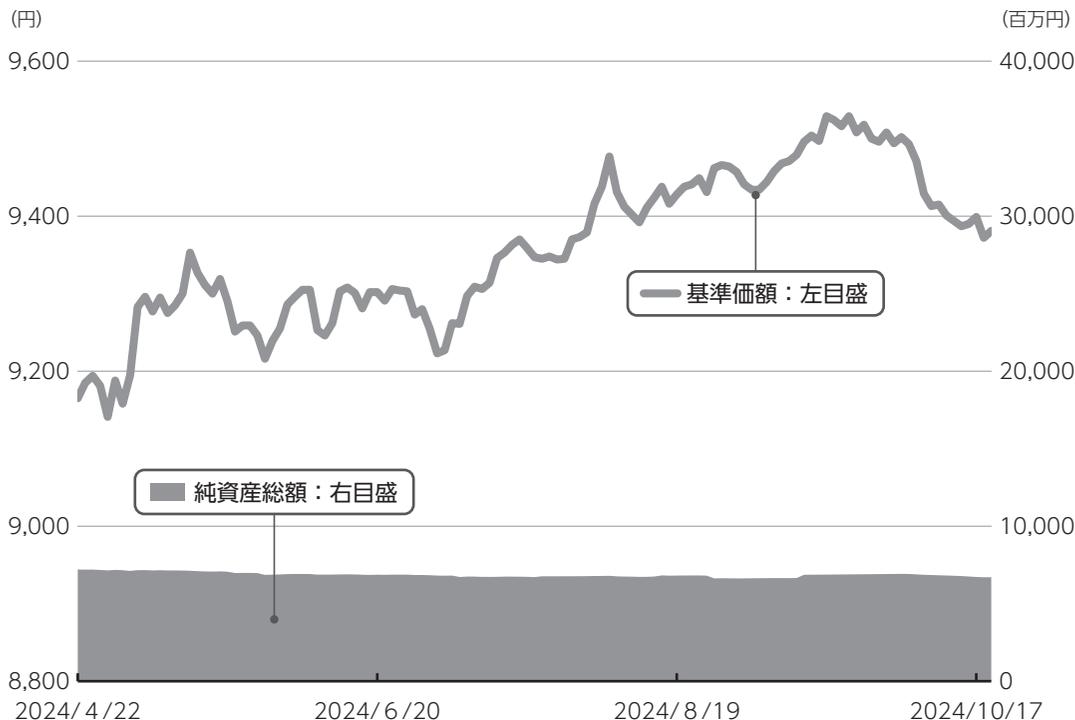
(注) 「債券先物比率」は買建比率－売建比率。

運用経過

第15期：2024年4月23日～2024年10月21日

▶ 当期中の基準価額等の推移について

基準価額等の推移



第15期首	9,165円
第15期末	9,381円
既払分配金	0円
騰落率	2.4%

※分配金再投資基準価額は、分配金が支払われた場合、収益分配金(税込み)を分配時に再投資したものとみなして計算したもので、ファンドの運用の実質的なパフォーマンスを示すものです。

※実際のファンドにおいては、分配金を再投資するかどうかについては、受益者のみなさまがご利用のコースにより異なります。また、ファンドの購入価額により課税条件も異なります。従って、各個人の受益者のみなさまの損益の状況を示すものではない点にご留意ください。

基準価額の動き

基準価額は期間の初めに比べ2.4%の上昇となりました。

> 基準価額の主な変動要因

上昇要因

米国債券市況が上昇したこと。

下落要因

為替ヘッジによるコスト。

第15期：2024年4月23日～2024年10月21日

投資環境について

▶ 債券市況

米国債券市況は上昇しました。

インフレ鈍化や景気後退を示唆する一部経済指標などを受けて、利下げ観測が高まったことなどを背景に、当期間を通じてみると米国の長期金利は低下し、米国債券市況は上昇しました。

スプレッド（国債に対する上乘せ金利）セクターにおいては、米国金利が低下したことなどがプラスに寄与し、米国ハイイールド社債、新興国債券は共に上昇しました。

▶ 国内短期金融市場

無担保コール翌日物金利は、プラス圏での推移となりました。

当該投資信託のポートフォリオについて

▶ ピムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり> (年2回決算型)

主として円建て外国投資信託であるピムコ バミューダ インカム ファンド A - クラスY (JPY) への投資を行いました。また、マネー・マーケット・マザーファンド投資信託証券を一部組み入れた運用を行いました。

▶ ピムコ バミューダ インカム ファンド A - クラスY (JPY)

世界（新興国を含みます。）の幅広い種類の公社債およびそれらの派生商品を高位に組み入れる運用を行いました。当該外国投資信託の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行い、為替変動リスクの低減を図りました。

金利戦略

適切な金利リスク量を見極め、市場環境に応じて機動的に調整しました。当期間においては中央銀行による利下げ観測の高まりなどから米国の金利リスクを削減

する一方で、その他の地域では、高金利環境が景気に影響しやすい英国等の金利リスクを積み増すなど、機動的に調整しました。また、相対的に投資妙味に欠けると判断した日本の金利リスクは売り持ちとしています。

セクター配分戦略

米政府系住宅ローン担保証券といったリスクオフ時に底堅い値動きが期待出来る債券を組み入れポートフォリオの高い安定性を維持しています。社債については

ファンダメンタルズの健全な発行体を選択して投資を行い、また、長年にわたる住宅価格の上昇から恩恵を受ける米非政府系住宅ローン担保証券への投資を継続しております。また、利回りが相対的に高い新興国債券については、ブラジルやメキシコ等への分散投資を継続していません。

- ▶ **マネー・マーケット・マザーファンド**
コール・ローン等短期金融商品を活用し、利子等収益の確保を図りました。

▶ 当該投資信託のベンチマークとの差異について

当ファンドの値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。従って、ベンチマークおよび参考指数との対比は表記できません。

分配金について

収益分配金につきましては、基準価額水準、市況動向、分配対象額の水準等を勘案し、次表の通りとさせていただきます。収益分配に充てなかった利益（留保益）につきましては、信託財産中に留保し、運用の基本方針に基づいて運用します。

分配原資の内訳

(単位：円、1万口当たり、税込み)

項目	第15期 2024年4月23日～2024年10月21日
当期分配金（対基準価額比率）	-（-%）
当期の収益	-
当期の収益以外	-
翌期繰越分配対象額	2,106

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

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

今後の運用方針 (作成対象期間末での見解です。)

▶ ピムコ・インカム・ストラテジー・ファンド <限定為替ヘッジあり> (年2回決算型)

円建て外国投資信託への投資を通じて世界（新興国を含みます。）の幅広い種類の公社債およびそれらの派生商品を高位に組み入れた運用を行います。また、一部、マネー・マーケット・マザーファンド投資信託証券の組み入れを維持する方針です。分配金額の決定にあたっては、信託財産の成長を優先し、原則として分配を抑制する方針です。

▶ ピムコ バミューダ インカム ファンド A - クラスY (JPY)

金融政策については、既に利下げを開始した欧州中央銀行（ECB）やイングランド銀行（BOE）に続いて、米連邦準備制度理事会（FRB）も2024年9月に利下げを開始しており、主要国では当面利下げを継続していくとみています。米国については、個人消費は引き続き底堅く、投資の伸びも加速しているようにみえることから、米国が景気後退入りす

る可能性は低いと考えています。一方、景気は緩やかな減速が続くとみられ、当面は会合ごとに0.25%の利下げが実施されると予想しています。ユーロ圏については、緩やかな経済成長のなかで企業の利益率が鈍化すると共に賃金上昇も抑えられるとみるなか、インフレ率については低下を続け、2025年内には政策目標水準に収れんしていくと予想しています。ECBは6月の利下げ以降、3回目となる利下げを10月に実施しましたが、今後も利下げを継続し、最終的な政策金利水準は2%程度になるとみています。かかる環境下、投資においては引き続き慎重なリスク管理が求められると考えており、投資の元本保全を意識しつつ、魅力的な水準のインカム収入を獲得していくことは、中長期的にも引き続き重要なテーマであると考えています。

運用戦略としては、リスク取得に過度に傾斜しない投資指針を通じ、市場が軟調となる局面において下値を抑制すると共に、確信度の高いボトムアップの投資アイデアに基づく魅力的な投資機会の発掘に取り組んでいます。PIMCOインカム戦略は、質の良い高利回り資産を中心とする「攻め」の資産と、リスクオフ時にポートフォリオを安定化させる「守り」の資産のバランスを重視し、「良質なインカム」を着実に積み上げることで、引き続き元本の保全と安定的なインカム

の提供を目指していきます。

当該外国投資信託の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行い、為替変動リスクの低減を図ります。

▶ マネー・マーケット・マザーファンド

日銀による金融市場調節方針の下、短期金利は低位安定した推移を想定しています。以上の見通しにより、コール・ローン等への投資を通じて、安定した収益の確保をめざした運用を行う方針です。

2024年4月23日～2024年10月21日

1万口当たりの費用明細

項目	当期		項目の概要
	金額 (円)	比率 (%)	
(a)信託報酬	86	0.921	(a)信託報酬＝期中の平均基準価額×信託報酬率×(期中の日数÷年間日数)
(投信会社)	(48)	(0.510)	ファンドの運用・調査、受託会社への運用指図、基準価額の算出、目論見書等の作成等の対価
(販売会社)	(37)	(0.395)	交付運用報告書等各種書類の送付、顧客口座の管理、購入後の情報提供等の対価
(受託会社)	(2)	(0.016)	ファンドの財産の保管および管理、委託会社からの運用指図の実行等の対価
(b)その他費用	0	0.001	(b)その他費用＝期中のその他費用÷期中の平均受益権口数
(監査費用)	(0)	(0.001)	ファンドの決算時等に監査法人から監査を受けるための費用
合計	86	0.922	

期中の平均基準価額は、9,359円です。

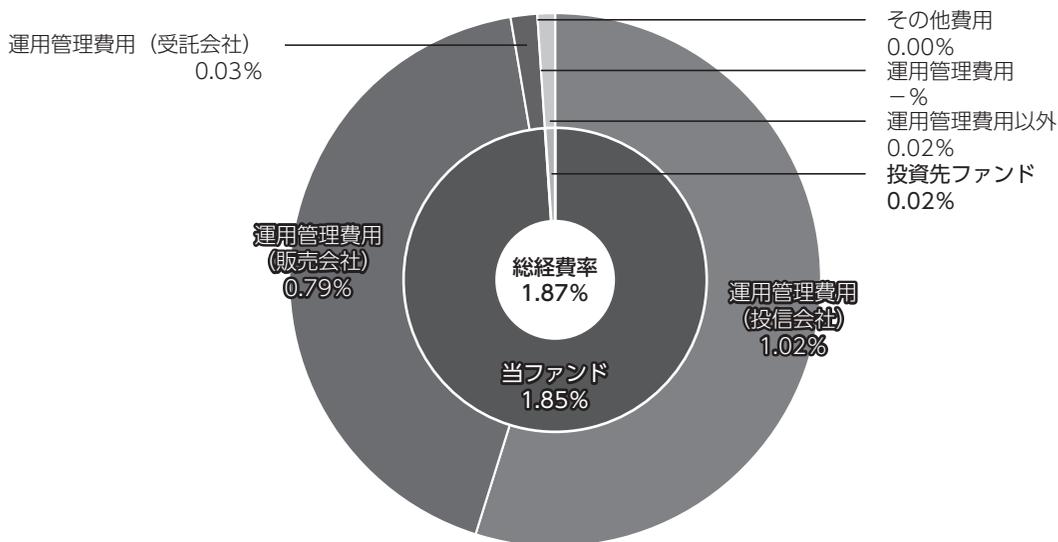
- (注) 期中の費用（消費税等のかかるものは消費税等を含む）は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。
- (注) 各金額は項目ごとに円未満は四捨五入してあります。
- (注) その他費用は、このファンドが組み入れている親投資信託が支払った金額のうち、当ファンドに対応するものを含みます。

- (注) 各項目の費用は、このファンドが組み入れている投資信託証券（マザーファンドを除く。）が支払った費用を含みません。
- (注) 当該投資信託証券の直近の計算期末時点における「1万口当たりの費用明細」が取得できるものについては「組入れ上位ファンドの概要」に表示することとしております。
- (注) 各比率は1万口当たりのそれぞれの費用金額（円未満の端数を含む）を期中の平均基準価額で除して100を乗じたもので、項目ごとに小数第3位未満は四捨五入してあります。

(参考情報)

■ 総経費率

当期中の運用・管理にかかった費用の総額（原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。）を期中の平均受益権口数に期中の平均基準価額（1口当たり）を乗じた数で除した**総経費率（年率）は1.87%**です。



総経費率 (①+②+③)	(%)	1.87
①当ファンドの費用の比率	(%)	1.85
②投資先ファンドの運用管理費用の比率	(%)	—
③投資先ファンドの運用管理費用以外の比率	(%)	0.02

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

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

(注) 各比率は、年率換算した値です。

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

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

(注) ①の費用と②③の費用は、計上された期間が異なる場合があります。

(注) 入手し得る情報において含まれていない費用はありません。

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

○売買及び取引の状況

(2024年4月23日～2024年10月21日)

投資信託証券

銘	柄	買付		売付	
		口数	金額	口数	金額
国内	ピムコ バミューダ インカム ファンド A - クラスY (JPY)	千口 53	千円 399,791	千口 142	千円 1,055,100

(注) 金額は受渡代金。

親投資信託受益証券の設定、解約状況

銘	柄	設定		解約	
		口数	金額	口数	金額
	マネー・マーケット・マザーファンド	千口 -	千円 -	千口 6,577	千円 6,700

○利害関係人との取引状況等

(2024年4月23日～2024年10月21日)

該当事項はございません。

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

○組入資産の明細

(2024年10月21日現在)

ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

銘	柄	期首(前期末)	当期末		
		口数	口数	評価額	比率
	ピムコ バミューダ インカム ファンド A - クラスY (JPY)	千口 977	千口 888	千円 6,615,919	% 98.6
	合計	千口 977	千口 888	千円 6,615,919	98.6

(注) 比率はピムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり> (年2回決算型) の純資産総額に対する比率。

親投資信託残高

銘	柄	期首(前期末)	当期末	
		口数	口数	評価額
	マネー・マーケット・マザーファンド	千口 6,675	千口 98	千円 100

○投資信託財産の構成

(2024年10月21日現在)

項 目	当 期 末	
	評 価 額	比 率
投資信託受益証券	千円 6,615,919	% 97.7
マネー・マーケット・マザーファンド	100	0.0
コール・ローン等、その他	158,495	2.3
投資信託財産総額	6,774,514	100.0

○資産、負債、元本及び基準価額の状況 (2024年10月21日現在)

項 目	当 期 末
	円
(A) 資産	6,774,514,786
コール・ローン等	105,694,445
投資信託受益証券(評価額)	6,615,919,709
マネー・マーケット・マザーファンド(評価額)	100,009
未収入金	52,800,000
未収利息	623
(B) 負債	67,071,858
未払解約金	3,694,403
未払信託報酬	63,279,585
その他未払費用	97,870
(C) 純資産総額(A-B)	6,707,442,928
元本	7,150,325,566
次期繰越損益金	△ 442,882,638
(D) 受益権総口数	7,150,325,566口
1万口当たり基準価額(C/D)	9,381円

○損益の状況 (2024年4月23日～2024年10月21日)

項 目	当 期
	円
(A) 配当等収益	61,461,424
受取配当金	61,387,777
受取利息	73,647
(B) 有価証券売買損益	141,336,531
売買益	160,866,202
売買損	△ 19,529,671
(C) 信託報酬等	△ 63,377,455
(D) 当期損益金(A+B+C)	139,420,500
(E) 前期繰越損益金	△ 302,401,038
(F) 追加信託差損益金	△ 279,902,100
(配当等相当額)	(829,221,650)
(売買損益相当額)	(△1,109,123,750)
(G) 計(D+E+F)	△ 442,882,638
(H) 収益分配金	0
次期繰越損益金(G+H)	△ 442,882,638
追加信託差損益金	△ 279,902,100
(配当等相当額)	(829,221,653)
(売買損益相当額)	(△1,109,123,753)
分配準備積立金	677,164,248
繰越損益金	△ 840,144,786

<注記事項>

- ①期首元本額 7,860,894,756円
 期中追加設定元本額 570,793,735円
 期中一部解約元本額 1,281,362,925円
 また、1口当たり純資産額は、期末0.9381円です。

②純資産総額が元本額を下回っており、その差額は442,882,638円です。

③分配金の計算過程

項 目	2024年4月23日～ 2024年10月21日
費用控除後の配当等収益額	42,255,257円
費用控除後・繰越欠損金補填後の有価証券売買等損益額	-円
収益調整金額	829,221,653円
分配準備積立金額	634,908,991円
当ファンドの分配対象収益額	1,506,385,901円
1万口当たり収益分配対象額	2,106円
1万口当たり分配金額	-円
収益分配金金額	-円

④信託財産の運用の指図に係る権限の全部または一部を委託するために要する費用として、信託財産の純資産総額に対し年10,000分の60以内の率を乗じて得た額を委託者報酬の中から支弁しております。

*三菱UFJアセットマネジメントでは本資料のほかに当ファンドに関する情報等の開示を行っている場合があります。詳しくは、取り扱い販売会社にお問い合わせいただくか、当社ホームページ (<https://www.am.mufg.jp/>) をご覧ください。

<参考>投資する投資信託証券およびその概要

ファンド名	ピムコ バミューダ インカム ファンド A - クラスY (JPY)
運用方針	ピムコ バミューダ インカム ファンド (M) への投資を通じて、世界（新興国を含みます。以下同じ。）の幅広い種類の公社債等およびそれらの派生商品等に投資を行い、利子収益の確保および長期的な値上がり益の獲得をめざします。
主要運用対象	世界の幅広い種類の公社債等およびそれらの派生商品等
主な組入制限	<ul style="list-style-type: none"> ・ 通常、総資産の 65%以上を世界の幅広い種類の公社債等およびそれらの派生商品等に投資します。 ・ 投資適格未滿の公社債等への投資比率は総資産の 50%以内とします。ただし、資産担保証券およびモーゲージ証券についてはこの限りではありません。 ・ ポートフォリオの平均デュレーション[※]は、原則として0～8年の範囲で調整します。 <small>※デュレーションとは、債券の投資元本の回収に要する平均残存期間や金利感応度を意味する指標です。この値が大きいほど、金利変動に対する債券価格の変動率が大きくなります。</small> ・ 米ドル以外の通貨エクスポージャーを総資産の 15%以内とします。 ・ 新興国の発行体が発行する銘柄への投資は総資産の 20%以内とします。 ・ 保有外貨建て資産に対し、原則として、当該外国投資信託の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り円買いの為替取引を行います。
決算日	毎年 10 月 31 日
分配方針	原則として毎月分配を行う方針です。

運用計算書、純資産変動計算書、投資有価証券明細表はPIMCO Bermuda Trust II Annual Report October 31, 2023版から抜粋して作成しています。

なお、開示情報につきましては、各通貨毎のクラス分けされていないものは「ピムコ バミューダ インカム ファンド A」で掲載しています。また、「ピムコ バミューダ インカム ファンド (M)」を「マスターファンド」と表示する場合があります。

(1) 運用計算書

ピムコ バミューダ インカム ファンド A (2023年10月31日に終了する期間)

	ピムコ インカム	バミューダ ファンド A
	千米ドル	
投資収入：		
受取利息（外国税額控除後*）		23,195
受取配当金（外国税額控除後*）		0
雑収入		0
収入合計		23,195
費用：		
顧問料W(USD)		142
管理報酬M(JPY アドバイザー)		777
管理報酬M(USD アドバイザー)		276
管理報酬P(JPY)		204
管理報酬R(USD)		122
管理報酬S(USD)		82 ⁽¹⁾
管理報酬T(JPY)		4,430
管理報酬U2(JPY)		273
管理報酬X(JPY)		28
管理事務費R(USD)		37
管理事務費S(USD)		25 ⁽¹⁾
管理事務費W(USD)		44
販売報酬M(JPY アドバイザー)		674
販売報酬M(USD アドバイザー)		239
販売報酬P(JPY)		204
代行費用M(JPY アドバイザー)		52
代行費用M(USD アドバイザー)		18
支払利息		2,673
費用合計		10,300
投資純収入		12,895
実現純利益（損失）：		
投資有価証券（外国税額控除後*）		(128)
マスターファンド		231,638
為替取引、中央清算金融派生商品		0
店頭金融派生商品		(570,750)
外貨		3,475
実現純利益（損失）		(335,765)
未実現評価益（評価損）の純変動：		
投資有価証券		21
マスターファンド		299,928
為替取引、中央清算金融派生商品		0
店頭金融派生商品		73,407
外貨建資産および負債の換算に係る外貨		74
未実現評価益（評価損）の純変動		373,430
純利益（損失）		37,665
運用による純資産の純増（減）額		50,560
*外国税源泉徴収		0

(注) 現時点で入手し得る直近の決算期分を掲載しています。

(注) 各項目ごとに千米ドル未満は四捨五入してあります。

⁽¹⁾ 2022年12月21日（設定）から2023年10月31日までの期間。

(2) 純資産変動計算書

ピムコ バミューダ インカム ファンド A
(2023年10月31日に終了する期間)

ピムコ バミューダ
インカム ファンド A
千米ドル

純資産の増加（減少）：

運用：

投資純収入	12,895
実現純利益（損失）	(335,765)
未実現評価益（評価損）の純変動	373,430
運用による純資産の純増（減）額	50,560

分配：

F (JPY)	(17,355)
F (USD)	(96,234)
J (JPY)	(8,704)
J (USD)	(3,476)
N (JPY)	(297,676)
N (USD)	(158,997)
NN (USD)	(4,767)
P (JPY)	0
Q (JPY)	0
R (JPY)	0
R (USD)	0
S (JPY)	(5,070)
S (USD) ⁽¹⁾	(604)
U2 (JPY)	0
X (JPY)	0
X (USD) ⁽²⁾	(804)
Y (JPY)	(3,944)
Y (USD)	(24,230)
分配金額合計	(621,861)

ファンドユニット取引：

ファンドユニット取引による純資産の純増（減）額	1,060,788
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純資産の増（減）額合計

489,487

純資産：

期首	9,916,204
期末	10,405,691

(注) 現時点で入手し得る直近の決算期分を掲載しています。

(注) 各項目ごとに千米ドル未満は四捨五入してあります。

⁽¹⁾ 2022年12月21日（設定）から2023年10月31日までの期間。

⁽²⁾ 2022年11月1日から2023年2月17日までの期間（終了）。

(3) 投資有価証券明細表 (the Schedule of Investments)

(A) ピムコ バミューダ インカム ファンド A

(2023年10月31日現在)

元本 時価
(単位：千) (単位：千)

INVESTMENTS IN SECURITIES 3.4%			
SHORT-TERM INSTRUMENTS 3.4%			
TIME DEPOSITS 0.0%			
Bank of Nova Scotia			
4.830% due 11/01/2023	\$	27	\$ 27
Brown Brothers Harriman & Co.			
4.830% due 11/01/2023		2	2
Citibank N.A.			
4.830% due 11/01/2023		113	113
DBS Bank Ltd.			
4.830% due 11/01/2023		97	97
JPMorgan Chase Bank N.A.			
4.830% due 11/01/2023		206	206
Sumitomo Mitsui Banking Corp.			
(0.370%) due 11/01/2023	¥	2	0
4.830% due 11/01/2023	\$	11	11
Sumitomo Mitsui Trust Bank Ltd.			
(0.370%) due 11/01/2023	¥	9	0
4.830% due 11/01/2023	\$	262	262
			718
U.S. TREASURY BILLS 3.4%			
5.334% due 11/14/2023 (a)		14,000	13,973
5.355% due 11/21/2023 (a)		21,261	21,199
5.365% due 12/12/2023 (a)		13,000	12,922
5.372% due 01/18/2024 (b)(d)		7,800	7,710
5.374% due 12/07/2023 (a)(d)		5,600	5,570
5.377% due 12/14/2023 (b)		26,200	26,035
5.385% due 01/25/2024 (a)		22,700	22,416
5.396% due 11/24/2023 (a)(d)		9,200	9,169
5.405% due 01/04/2024 (a)(d)		20,600	20,406
5.405% due 01/11/2024 (b)		154,700	153,085
5.414% due 01/23/2024 (a)		18,000	17,780
5.414% due 01/16/2024 (a)(d)		10,700	10,580
5.431% due 01/30/2024 (a)(d)		10,300	10,163
5.441% due 02/06/2024 (a)(d)		17,300	17,052
			348,060
Total Short-Term Instruments			348,778
(Cost \$348,759)			
Total Investments in Securities			348,778
(Cost \$348,759)			
口数 (単位：千)			
INVESTMENTS IN AFFILIATES 97.8%			
OTHER INVESTMENT COMPANIES 97.8%			
PIMCO Bermuda Income Fund (M)			
(Cost \$10,020,480)	693,561		10,181,475
Total Investments in Affiliates			10,181,475
(Cost \$10,020,480)			
Total Investments 101.2%			\$10,530,253
(Cost \$10,369,239)			
Financial Derivative Instruments (c) (1.2%)			(123,895)
(Cost or Premiums, net \$0)			
Other Assets and Liabilities, net (0.0%)			(667)
Net Assets 100.0%			\$10,405,691

NOTES TO SCHEDULE OF INVESTMENTS:

* A zero balance may reflect actual amounts rounding to less than one thousand.

(a) Coupon represents a yield to maturity.

(b) Coupon represents a weighted average yield to maturity.

(c) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

FORWARD FOREIGN CURRENCY CONTRACTS:

取引相手	決済月	受渡し通貨	受取通貨	未実現評価 (損) 益	
				資産	負債
BPS	11/2023	JPY 1,610,831	\$ 10,811	\$ 175	\$ 0
BPS	11/2023	\$ 1,754	JPY 262,091	0	(23)
BPS	11/2023	\$ 2,751	409,559	0	(44)
BPS	11/2023	\$ 2,470	367,656	0	(40)
JPM	11/2023	JPY 300,970	\$ 2,012	25	0
JPM	11/2023	\$ 778	JPY 116,391	0	(10)
JPM	11/2023	\$ 45	6,799	0	(1)
MYI	11/2023	JPY 141,586	\$ 935	0	0
MYI	11/2023	\$ 2,979	JPY 450,909	0	0
MYI	11/2023	\$ 125	18,978	0	0
				\$ 200	\$ (118)

F (JPY), J (JPY), M (JPY Advisory), N (JPY), P (JPY), Q (JPY), R (JPY), S (JPY), T (JPY), U2 (JPY), X (JPY), Y (JPY) AND Z (JPY) CLASS FORWARD FOREIGN CURRENCY CONTRACTS:

取引相手	決済月	受渡し通貨	受取通貨	未実現評価 (損) 益	
				資産	負債
AZD	11/2023	\$ 51,176	JPY 7,606,046	\$ 0	(953)
BOA	11/2023	JPY 1,030,945	\$ 6,875	68	0
BOA	11/2023	\$ 1,911	JPY 283,637	0	(38)
BPS	11/2023	JPY 1,144,916	\$ 7,683	123	0
BPS	11/2023	\$ 3,767,140	25,167	292	0
BPS	11/2023	\$ 7,597	JPY 1,144,916	0	(37)
CBK	11/2023	JPY 112,987,492	\$ 751,417	5,354	0
CBK	12/2023	\$ 635,353	JPY 95,219,229	0	(3,205)
DUB	11/2023	JPY 282,100,651	\$ 1,869,628	6,901	0
DUB	11/2023	\$ 1,291,052	JPY 191,043,295	0	(29,582)
DUB	12/2023	\$ 1,869,628	280,681,417	0	(6,221)
GLM	11/2023	JPY 3,566,356	\$ 23,994	445	0
GLM	11/2023	\$ 52,569	JPY 7,798,910	0	(1,072)
JPM	11/2023	JPY 6,555,452	\$ 43,301	15	0
JPM	11/2023	\$ 140,639	JPY 20,885,896	0	(2,728)
JPM	12/2023	\$ 43,301	6,522,486	1	0
MBC	11/2023	JPY 637,972	\$ 4,277	64	0
MBC	11/2023	\$ 3,679	JPY 546,680	0	(70)
MYI	11/2023	JPY 34,492,948	\$ 228,170	411	0
MYI	11/2023	\$ 34,144	JPY 5,073,696	0	(642)
MYI	12/2023	\$ 120,636	18,160,488	0	(71)
SCX	11/2023	JPY 1,185,857	\$ 7,934	103	0
SSB	11/2023	\$ 60,546,400	400,000	209	0
SSB	12/2023	\$ 400,000	JPY 60,242,184	0	(60)
TOR	11/2023	JPY 85,314,933	\$ 568,577	5,237	0
TOR	11/2023	\$ 4,749,153	JPY 704,953,574	0	(94,304)
TOR	12/2023	\$ 568,577	84,882,758	0	(5,051)
UAG	11/2023	JPY 357,791,315	\$ 2,377,747	15,231	0
UAG	12/2023	\$ 2,377,747	JPY 355,986,844	0	(14,397)
				\$ 34,454	\$ (158,431)
				\$ 34,654	\$ (158,549)

Total Forward Foreign Currency Contracts

(B) ピムコ バミューダ インカム ファンド (M)
(2023年10月31日現在)

	額面金額 (単位: 千)	時価 (単位: 千)		額面金額 (単位: 千)	時価 (単位: 千)		額面金額 (単位: 千)	時価 (単位: 千)
INVESTMENTS IN SECURITIES 148.7%								
BANK LOAN OBLIGATIONS 4.3%								
AAdvantage Loyalty IP Ltd.								
10.427% due 04/20/2028	\$ 9,453	\$ 9,600						
AmSurg LLC								
13.258% due 04/29/2027	78,267	91,831						
16.685% due 04/28/2028 (b)	39,584	36,017						
Azalea TopCo, Inc.								
9.184% due 07/24/2026	818	778						
Carnival Corp.								
7.618% due 06/30/2025	EUR 11,263	11,919						
8.689% due 10/18/2028	\$ 2,290	2,252						
Cengage Learning, Inc.								
10.405% due 07/14/2026	11,893	11,783						
Charter Communications Operating LLC								
7.074-7.133% due 02/01/2027	3,069	3,065						
DIRECTV Financing LLC								
10.439% due 08/02/2027	7,101	6,923						
Envalior Finance GmbH								
9.448% due 03/29/2030	EUR 10,900	10,686						
10.883% due 03/29/2030	\$ 19,602	18,070						
Envision Healthcare Corp.								
13.250% due 07/10/2026	23,591	23,591						
Finstra USA, Inc.								
2.579% due 09/13/2029 (c)	614	603						
12.582% due 09/13/2029	6,161	6,053						
GTCR W Merger Sub LLC								
8.334% due 09/20/2030	9,200	9,146						
iHeartCommunications, Inc.								
8.439% due 05/01/2026	49,324	42,248						
Iqvia, Inc.								
5.868% due 03/07/2024	EUR 3,900	4,123						
Lealand Finance Co. BV								
3.000-6.439% due 06/30/2025	\$ 613	337						
8.439% due 06/28/2024	261	190						
Poseidon Bidco SAS								
9.222% due 09/30/2028	EUR 39,600	42,014						
Pug LLC								
8.939% due 02/12/2027	\$ 780	738						
Sigma Holdco BV								
7.413% due 07/02/2025	EUR 1,820	1,920						
Sotera Health Holdings LLC								
8.395% due 12/11/2026	\$ 3,362	3,340						
SS&C Technologies Holdings, Inc.								
7.189% due 04/16/2025	2,824	2,825						
SVF II Finco (Cayman) LP								
5.000% due 12/21/2025	32,083	30,109						
Syniverse Holdings LLC								
12.380% due 05/13/2027	24,909	22,192						
Team Health Holdings, Inc.								
8.189% due 02/06/2024	1,685	1,650						
TransDigm, Inc.								
8.640% due 02/22/2027	786	787						
8.640% due 08/24/2028	24,180	24,180						
U.S. Renal Care, Inc.								
10.446% due 06/20/2028	3,155	1,956						
United Airlines, Inc.								
9.189% due 04/21/2028	2,439	2,438						
Westmoreland Coal Co.								
8.000% due 03/15/2029	349	260						
Windstream Services LLC								
9.424% due 02/23/2027	4,920	4,846						
11.674% due 09/21/2027	8,020	7,450						
Total Bank Loan Obligations (Cost \$444,839)		435,920						
CORPORATE BONDS & NOTES 15.6%								
BANKING & FINANCE 7.4%								
AGFC Capital Trust I								
7.405% due 01/15/2067	2,200	1,157						
AIB Group PLC								
5.250% due 10/23/2031	EUR 4,060	\$ 4,326						
6.608% due 09/13/2029	\$ 5,200	5,088						
Armor Holdco, Inc.								
8.500% due 11/15/2029	200	175						
Army Hawaii Family Housing Trust Certificates								
5.849% due 06/15/2050	7,900	6,006						
Aroundtown S.A.								
5.375% due 03/21/2029	11,300	8,843						
Avolon Holdings Funding Ltd.								
2.528% due 11/18/2027	43,530	36,373						
Banca Monte dei Paschi di Siena SpA								
1.875% due 01/09/2026	EUR 7,100	6,735						
2.625% due 04/28/2025	1,000	996						
3.625% due 09/24/2024	900	929						
6.750% due 03/02/2026	12,961	13,648						
7.708% due 01/18/2028	1,200	1,111						
8.000% due 01/22/2030	5,237	5,217						
8.500% due 09/10/2030	2,000	1,992						
Banco de Credito del Peru S.A.								
4.650% due 09/17/2024	PEN 16,400	4,133						
Banco Santander S.A. (d)								
6.527% due 11/07/2027	\$ 11,000	11,022						
6.607% due 11/07/2028	8,400	8,413						
Bank of Nova Scotia								
4.900% due 06/04/2025 (leiff)	1,124	1,029						
Barclays PLC								
4.972% due 05/16/2029	2,600	2,394						
6.490% due 09/13/2029	8,500	8,290						
6.682% due 09/13/2034	9,900	9,368						
7.437% due 11/02/2033	400	399						
BPCE S.A.								
6.714% due 10/19/2029	19,000	18,741						
7.003% due 10/19/2034	11,600	11,278						
Brandywine Operating Partnership LP								
3.950% due 11/15/2027	2,000	1,659						
4.550% due 10/01/2029	1,500	1,149						
CA Immobilien Anlagen AG								
1.000% due 10/27/2025	EUR 3,400	3,214						
CaixaBank S.A.								
6.208% due 01/18/2029	\$ 5,400	5,214						
6.840% due 09/13/2034	7,800	7,376						
CIFI Holdings Group Co. Ltd. (b)								
4.375% due 04/12/2027	300	17						
4.450% due 08/17/2026	500	32						
5.950% due 10/20/2025	200	15						
6.000% due 07/16/2025	200	14						
6.450% due 11/07/2024	600	39						
Corestate Capital Holding S.A. (g)								
8.000% due 12/31/2026	EUR 8,491	6,066						
10.000% due 12/31/2026	1,300	1,374						
Corsair International Ltd.								
8.802% due 01/28/2027	10,000	10,411						
9.152% due 01/28/2029	4,100	4,247						
Country Garden Holdings Co. Ltd. (b)								
2.700% due 07/12/2026	\$ 2,100	92						
3.125% due 10/22/2025	3,400	147						
3.875% due 10/22/2030	1,700	78						
CPI Property Group S.A.								
2.750% due 05/12/2026	EUR 2,100	1,850						
Credit Suisse AG								
0.495% due 02/02/2024	\$ 5,200	5,116						
5.500% due 08/20/2026	EUR 14,000	15,202						
7.500% due 02/15/2028	\$ 10,500	10,907						
Credit Suisse Group AG AT1 Claim (b)								
	9,046	995						
Cromwell Ereit Lux Finco Sari								
2.125% due 11/19/2025	EUR 433	418						
CTP NV								
1.250% due 06/21/2029	7,500	5,937						
1.500% due 09/27/2031	EUR 8,200	\$ 6,001						
Deutsche Bank AG								
1.375% due 02/17/2032	8,500	6,708						
1.750% due 11/19/2030	6,200	5,286						
2.129% due 11/24/2026 (l)	\$ 1,200	1,084						
3.035% due 05/28/2032 (l)	700	522						
3.547% due 09/18/2031	7,400	5,815						
3.961% due 11/26/2025	3,127	3,016						
6.720% due 01/18/2029	2,900	2,848						
EPR Properties								
4.750% due 12/15/2026	256	234						
4.950% due 04/15/2028	1,132	987						
G City Europe Ltd.								
4.250% due 09/11/2025	EUR 400	376						
GLP Capital LP								
5.250% due 06/01/2025	\$ 650	635						
5.300% due 01/15/2029	3,142	2,873						
Goodman U.S. Finance Three LLC								
3.700% due 03/15/2028	2,324	2,070						
Highwoods Realty LP								
3.050% due 02/15/2030	200	150						
HSBC Holdings PLC								
2.848% due 06/04/2031	3,300	2,591						
3.973% due 05/22/2030	14,100	12,187						
5.402% due 08/11/2033	400	360						

	額面金額 (単位：千)	時価 (単位：千)		額面金額 (単位：千)	時価 (単位：千)		額面金額 (単位：千)	時価 (単位：千)
3.300% due 12/01/2027	\$ 14,666	\$ 12,779	Windstream Escrow LLC			4.000% due 01/01/2043	\$ 5	\$ 4
3.400% due 08/15/2024	6,570	6,421	7.750% due 08/15/2028	\$ 13,507	\$ 10,723	4.000% due 11/01/2045	86	76
3.450% due 07/01/2025	12,102	11,478			517,242	4.000% due 03/01/2047	27	24
3.500% due 06/15/2025	8,068	7,678	Total Corporate Bonds & Notes		1,605,974	4.000% due 04/01/2047	230	204
3.500% due 08/01/2050	4,660	2,597	(Cost \$1,896,675)			4.000% due 08/01/2047	3,707	3,278
3.750% due 02/15/2024	10,188	10,121	CONVERTIBLE BONDS & NOTES 0.4%			4.000% due 10/01/2047	205	181
3.750% due 07/01/2028	13,613	11,944	Multiplan Corp.			4.000% due 12/01/2047	80	71
3.750% due 08/15/2042	418	258	6.000% due 10/15/2027	5,700	3,802	4.000% due 01/01/2048	46	40
3.850% due 11/15/2023	1,830	1,828	Nationwide Building Society			4.000% due 02/01/2048	514	454
3.950% due 12/01/2047	2,200	1,315	10.250% due 06/20/2166	GBP 7,405	10,221	4.000% due 07/01/2048	6,176	5,430
4.000% due 12/01/2046	3,144	1,904	Stichting AK Rabobank Certificaten			4.000% due 08/01/2048	3,627	3,190
4.200% due 03/01/2029	9,900	8,635	6.500% due 03/29/2170 (I)	EUR 30,963	29,586	4.000% due 09/01/2048	1,049	927
4.250% due 03/15/2046	5,219	3,299	Total Convertible Bonds & Notes		43,609	4.500% due 05/01/2033	13	12
4.300% due 03/15/2045	3,000	1,944	(Cost \$67,905)			4.500% due 01/01/2038	1	1
4.400% due 03/01/2032	7,300	6,003	MUNICIPAL BONDS & NOTES 0.1%			4.500% due 01/01/2041	156	138
4.450% due 04/15/2042	4,333	2,933	Chicago, Illinois, Build America Bonds, Series 2010			4.750% due 06/01/2033	160	145
4.500% due 07/01/2040	36,242	25,754	6.630% due 02/01/2035	\$ 605	599	5.000% due 10/01/2035	60	59
4.500% due 12/15/2041	743	490	6.725% due 04/01/2035	286	283	5.000% due 12/01/2035	134	125
4.550% due 07/01/2030	50,195	43,469	7.350% due 07/01/2035	467	476	5.000% due 10/01/2036	5	5
4.600% due 06/15/2043	1,794	1,230	Commonwealth of Puerto Rico, General Obligation Bonds, Series 2022			5.000% due 05/01/2038	2	2
4.650% due 08/01/2028	100	90	0.000% due 11/01/2043	12,731	6,350	5.000% due 07/01/2033	6	6
4.750% due 02/15/2044	2,707	1,888	Golden State, California, Tobacco Securitization Corp. Revenue Bonds, Series 2021			5.000% due 06/01/2035	18	18
4.950% due 07/01/2050	25,950	18,136	2.246% due 06/01/2029	1,600	1,332	5.000% due 04/01/2036	657	624
5.250% due 03/01/2052	7,300	5,292	3.000% due 06/01/2046	635	560	5.000% due 11/01/2036	1	1
Petroleros de Venezuela S.A. (b)			Puerto Rico Electric Power Authority, Build America Bonds, Series 2010 (b)			5.000% due 03/01/2037	11	11
5.375% due 04/12/2027	11,932	1,647	6.050% due 07/01/2032	800	202	5.000% due 09/01/2037	4	4
5.500% due 04/12/2037	10,372	1,365	6.125% due 07/01/2040	3,000	757	5.000% due 02/01/2038	3	3
6.000% due 05/16/2024	8,283	1,093	Total Municipal Bonds & Notes		10,559	5.000% due 04/01/2038	11	11
6.000% due 11/15/2026	13,183	1,691	(Cost \$12,129)			6.000% due 08/01/2031	20	19
9.000% due 11/17/2023	400	53	U.S. GOVERNMENT AGENCIES 52.4%			6.000% due 06/01/2032	1	1
9.750% due 05/17/2035	4,730	700	Fannie Mae			6.000% due 09/01/2039	358	345
Petroleros Mexicanos			0.765% due 05/25/2048 (h)	2,065	207	6.000% due 10/01/2047	8	7
5.950% due 01/28/2031	5,319	3,809	3.000% due 04/01/2037	611	546	6.000% due 01/01/2053	26,626	26,056
6.700% due 02/16/2032	58,087	42,867	3.000% due 09/01/2049	188	152	6.500% due 01/01/2037	1	1
6.950% due 01/28/2060	6,116	3,468	3.000% due 03/01/2050	16,878	13,664	6.500% due 10/01/2037	3	3
7.690% due 01/23/2050	1,570	971	3.000% due 10/01/2051	1,350	1,084	6.500% due 10/01/2053	6,847	6,815
PG&E Wildfire Recovery Funding LLC			3.000% due 12/01/2051	204	164	7.000% due 09/01/2031	27	27
4.263% due 06/01/2036	3,600	3,148	3.000% due 01/01/2052	194	156	Fannie Mae, TBA (d)		
4.377% due 06/01/2039	3,990	3,407	3.000% due 02/01/2052	10,310	8,273	2.500% due 12/01/2053	146,000	112,203
4.451% due 12/01/2047	7,700	6,063	3.000% due 03/01/2052	23,085	18,518	3.000% due 11/01/2038	1,800	1,809
Prosus NV			3.000% due 04/01/2052	25,731	20,639	3.000% due 11/01/2053	0	0
1.985% due 07/13/2033	EUR 5,600	3,873	3.000% due 05/01/2052	8,343	6,695	3.000% due 12/01/2053	199,150	159,563
2.085% due 01/19/2030	4,200	3,382	3.000% due 06/01/2052	9,332	7,485	3.000% due 12/01/2053	652,683	544,157
3.061% due 07/13/2031	\$ 9,600	6,919	3.000% due 07/01/2052	6,806	5,459	4.000% due 12/01/2053	155,150	134,132
4.193% due 01/19/2032	4,000	3,074	3.000% due 08/01/2052	10,442	8,379	4.500% due 12/01/2053	101,800	90,950
4.987% due 01/19/2052	1,300	803	3.000% due 09/01/2052	164	132	5.000% due 12/01/2053	3,500	3,226
Rio Oil Finance Trust Series 2014-1			3.000% due 05/01/2053	111	89	5.000% due 12/01/2053	286,200	271,420
9.250% due 07/06/2024	499	504	3.500% due 08/01/2042	18	16	6.000% due 12/01/2053	30,800	29,962
Rio Oil Finance Trust Series 2014-3			3.500% due 09/01/2047	166	142	6.500% due 12/01/2053	35,100	34,867
9.750% due 01/06/2027	443	459	3.500% due 03/01/2048	49	42	Freddie Mac		
Rio Oil Finance Trust Series 2018-1			3.500% due 04/01/2051	676	578	1.115% due 06/15/2042 (h)	30	3
8.200% due 04/06/2028	2,101	2,121	3.500% due 02/01/2052	977	816	3.000% due 11/01/2046	57	47
Sprint Capital Corp.			3.500% due 03/01/2052	1,590	1,330	3.000% due 12/01/2047	1,779	1,469
8.750% due 03/15/2032	2,200	2,479	3.500% due 04/01/2052	2,751	2,301	3.000% due 03/01/2048	101	84
Sprint LLC			3.500% due 05/01/2052	2,950	2,467	3.000% due 12/01/2051	187	151
7.125% due 06/15/2024	3,992	4,017	3.500% due 07/01/2052	3,348	2,793	3.000% due 03/01/2052	89	71
7.625% due 03/01/2026	839	862	3.500% due 08/01/2052	981	819	3.000% due 04/01/2052	538	432
Sprint Spectrum Co. LLC			4.000% due 07/01/2040	5	5	3.000% due 05/01/2052	7,575	6,075
5.152% due 03/20/2028	2,482	2,443	4.000% due 12/01/2041	46	40	3.000% due 06/01/2052	203	163
System Energy Resources, Inc.			4.000% due 07/01/2042	36	31	3.000% due 07/01/2052	158	127
2.140% due 12/09/2025	6,100	5,555	4.000% due 08/01/2042	541	476	3.000% due 09/01/2052	99	79
Topaz Solar Farms LLC			4.000% due 09/01/2042	125	109	3.000% due 10/01/2052	396	317
4.875% due 09/30/2039	5,109	4,602	4.000% due 10/01/2042	20	18	3.000% due 01/01/2053	242	194
5.750% due 09/30/2039	7,292	6,633				3.000% due 03/01/2053	260	209
Valaris Ltd.						3.500% due 10/01/2039	108	94
8.375% due 04/30/2030	1,666	1,636				3.500% due 10/01/2047	1,937	1,857
Viasat, Inc.						3.500% due 12/01/2047	601	513
6.500% due 07/15/2028	2,700	1,917						

	額面金額 (単位: 千)	時価 (単位: 千)		額面金額 (単位: 千)	時価 (単位: 千)		額面金額 (単位: 千)	時価 (単位: 千)
7.194% due 10/25/2034	\$ 9,913	\$ 8,989	10.192% due 10/16/2062	GBP 7,217	\$ 8,654	Credit Suisse First Boston Mortgage Securities Corp.		
Angel Oak Mortgage Trust			BSST Mortgage Trust			7.889% due 01/25/2033	\$ 1,040	\$ 975
6.500% due 12/25/2067	4,058	4,011	8.185% due 02/15/2037	\$ 11,000	8,810	Credit Suisse Mortgage Capital		
Argent Mortgage Loan Trust			8.835% due 02/15/2037	24,700	18,963	3.000% due 01/29/2036	321	305
5.919% due 05/25/2035	18,802	16,781	9.835% due 02/15/2037	7,500	5,581	3.000% due 06/27/2037	1,039	1,010
Argent Securities Trust			BX Commercial Mortgage Trust			5.755% due 11/27/2036	10,152	12,301
5.799% due 04/25/2036	7,677	2,458	6.347% due 02/15/2039	6,805	6,614	6.199% due 10/26/2036	131	107
Argent Securities, Inc. Asset-Backed Pass-Through Certificates			BX Trust			Credit Suisse Mortgage Capital Trust		
4.131% due 09/25/2033	2,584	2,441	7.094% due 10/15/2036	16,400	15,715	0.000% due 01/25/2058	20	19
6.204% due 10/25/2035	36,400	31,230	7.336% due 10/15/2036	7,150	6,730	0.000% due 04/25/2058 (h)	1	1
Asset-Backed Funding Certificates Trust			7.344% due 10/15/2036	25,610	24,145	3.431% due 11/10/2032	1,922	1,606
5.659% due 10/25/2036	10,129	8,252	9.944% due 07/15/2034	6,800	6,692	3.616% due 01/25/2058	17,606	13,598
6.099% due 03/25/2035	10,915	10,340	Canterbury Finance No.4 PLC			4.390% due 06/25/2050	41,375	33,819
6.174% due 06/25/2035	6,550	6,181	6.042% due 05/16/2058	GBP 82,252	99,544	4.454% due 04/25/2058	27,655	24,088
6.414% due 06/25/2035 (b)	4,194	3,727	Carrington Mortgage Loan Trust			5.566% due 06/01/2050	36,218	36,129
Asset-Backed Securities Corporation Home Equity Loan Trust			6.609% due 02/25/2035	\$ 3,468	2,912	6.194% due 07/15/2032	2,303	2,194
3.842% due 05/25/2036 (b)	46,467	41,083	CBA Commercial Small Balance Commercial Mortgage			6.444% due 07/15/2032	4,000	3,766
Atrium Hotel Portfolio Trust			6.040% due 01/25/2039 (b)	504	447	6.644% due 07/15/2032	2,400	2,238
7.062% due 06/15/2035	18,395	17,797	Centex Home Equity Loan Trust			Credit-Based Asset Servicing & Securitization LLC		
Austin Fairmont Hotel Trust			6.084% due 03/25/2035	1,952	1,925	7.480% due 03/25/2046	4,266	3,505
7.182% due 09/15/2032	3,000	2,927	Chase Home Lending Mortgage Trust			CWABS Asset-Backed Certificates Trust		
Avon Finance			3.250% due 03/25/2063	21,203	17,664	4.341% due 12/25/2034	6,805	6,216
0.000% due 12/28/2049	GBP 2,400	2,808	Chase Mortgage Finance Trust			5.79% due 06/25/2035 (b)	1,473	1,240
Banc of America Alternative Loan Trust (b)			4.017% due 12/25/2035 (b)	3,694	3,154	5.79% due 06/25/2037	12,462	11,213
3.986% due 01/24/2024	\$ 52	42	ChaseFlex Trust			5.79% due 07/25/2037 (b)	3,130	3,072
6.000% due 07/25/2046	1,370	1,102	5.739% due 07/25/2037	853	700	5.619% due 11/25/2047	2,027	2,223
Banc of America Funding Trust			Chevy Chase Funding LLC Mortgage-Backed Certificates			5.633% due 06/25/2035	8,644	6,664
4.129% due 02/20/2035	1,283	1,066	5.799% due 03/25/2035	298	281	5.659% due 08/25/2037	25,800	22,270
4.156% due 06/20/2036	4,044	3,205	CIM Trust			5.669% due 10/25/2047	5,333	5,203
4.429% due 01/20/2047 (b)	70	70	3.250% due 10/25/2058	17,962	15,283	5.689% due 02/25/2036	1,031	952
6.299% due 04/25/2037	7,934	6,846	6.639% due 12/25/2067	4,642	4,598	5.859% due 01/25/2045	765	759
BCAP LLC Trust			CIT Mortgage Loan Trust			5.899% due 05/25/2037 (b)	10,937	10,133
4.229% due 04/26/2036	4,613	2,335	6.789% due 10/25/2037	315	314	5.919% due 05/25/2036	9,196	7,407
5.876% due 04/26/2037	2,725	1,250	6.939% due 10/25/2037	28,585	27,688	5.919% due 03/25/2037	27,139	24,503
Bear Stearns Adjustable Rate Mortgage Trust			Citigroup Commercial Mortgage Trust			5.919% due 03/25/2047 (b)	26,535	21,424
4.703% due 11/25/2034	188	177	0.280% due 03/11/2047 (h)	25,400	0	5.959% due 09/25/2046	5,800	5,070
Bear Stearns Alternative-A Trust			Citigroup Mortgage Loan Trust			5.964% due 08/25/2036	2,303	2,197
5.779% due 11/25/2037	5,937	5,046	4.313% due 08/25/2036	3,773	3,468	6.039% due 06/25/2036	858	848
5.859% due 04/25/2046	6,882	4,968	4.507% due 07/25/2037 (b)	2,291	1,957	6.139% due 03/25/2036 (b)	1,451	1,247
6.159% due 08/25/2035 (b)	4,527	4,166	5.714% due 08/25/2036	15,222	6,195	6.519% due 05/25/2036 (b)	2,262	1,537
Bear Stearns Asset-Backed Securities I Trust			5.719% due 12/25/2036	2,337	2,198	6.534% due 06/25/2035	8,400	7,947
1.161% due 05/25/2036 (h)	8,516	158	5.759% due 12/25/2036	9,652	5,304	7.014% due 11/25/2034	7,394	7,166
4.845% due 11/25/2035 (b)	2,773	2,599	5.764% due 01/25/2037 (b)	2,205	954	7.389% due 08/25/2035	3,000	2,790
5.224% due 06/25/2034	3,406	3,272	6.259% due 09/25/2037	12,220	10,065	CWABS, Inc. Asset-Backed Certificates Trust		
5.387% due 12/25/2035	9,275	7,956	7.250% due 05/25/2036 (b)	8,567	4,259	6.789% due 08/25/2047	34,300	30,495
5.438% due 09/25/2034	4,736	4,517	Citigroup Mortgage Loan Trust, Inc.			7.014% due 03/25/2035	16,905	16,185
5.462% due 04/25/2036	3,944	3,916	6.474% due 05/25/2035	10,698	9,722	7.839% due 02/25/2035 (b)	6,963	5,083
5.739% due 06/25/2047	6,300	6,037	7.939% due 07/25/2037	3,507	3,193	DBGS Mortgage Trust		
5.839% due 05/25/2036 (b)	13,454	4,102	Commercial Mortgage Trust			8.099% due 10/15/2036	15,000	8,342
5.844% due 07/25/2036	7,785	7,044	0.177% due 04/10/2047 (h)	33,000	5	Deutsche Alternative-A Securities Mortgage Loan Trust		
5.919% due 02/25/2037	2,089	4,655	3.633% due 02/10/2037	10,000	9,208	5.759% due 03/25/2037	9,093	4,698
6.054% due 02/25/2036 (b)	9,845	9,469	8.599% due 12/15/2038	8,575	7,709	5.769% due 08/25/2037 (b)	18,540	14,508
6.489% due 08/25/2037	15,783	13,308	Conseco Finance Corp.			5.939% due 09/25/2047	11,350	9,410
7.464% due 03/25/2035	3,262	3,074	6.920% due 12/01/2030	805	800	Deutsche Alternative-A Securities, Inc. Mortgage Loan Trust		
Bear Stearns Asset-Backed Securities Trust			7.500% due 03/01/2030	45,434	16,882	4.460% due 10/25/2035 (b)	8,549	7,310
5.500% due 11/25/2033	3,513	3,056	7.600% due 04/15/2026	4,902	1,114	Deutsche Mortgage & Asset Receiving Corp.		
Bear Stearns Mortgage Funding Trust			Countrywide Asset-Backed Certificates			4.240% due 11/27/2036	812	807
5.839% due 02/25/2037 (b)	4,876	4,369	5.939% due 08/26/2033	178	167	Deutsche Mortgage Securities, Inc. Re-REMIC Trust Certificates		
Benchmark Mortgage Trust			7.314% due 05/25/2035 (b)	4,282	4,123	4.051% due 06/27/2037	11,382	9,780
3.509% due 09/15/2048	47,290	41,029	Countrywide Home Loan Mortgage Pass-Through Trust			Downey Savings & Loan Association Mortgage Loan Trust		
3.899% due 03/15/2062	9,775	6,555	0.000% due 06/25/2034	1	1	5.638% due 10/19/2036 (b)	7,097	5,680
BHP Trust			3.765% due 03/25/2037 (b)	3,573	3,079	6.108% due 09/19/2045	4,847	2,527
7.153% due 08/15/2036	10,500	10,283	4.295% due 10/20/2035 (b)	4,097	3,698	Ellington Loan Acquisition Trust		
7.950% due 08/15/2036	33,656	32,883	4.371% due 11/25/2037	4,383	3,917	6.539% due 05/25/2037	1,020	965
Bridgegate Funding PLC			4.703% due 11/25/2034	7	6	EMC Mortgage Loan Trust		
7.442% due 10/16/2062	GBP 12,821	15,532	5.500% due 11/25/2035 (b)	5,427	2,885	6.489% due 04/25/2042 (b)	5,437	5,398
8.192% due 10/16/2062	18,993	22,788	6.000% due 07/25/2036	17,226	8,805			
9.192% due 10/16/2062	9,971	11,992	6.000% due 11/25/2037	3,330	1,277			

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Encore Credit Receivables Trust			Home Equity Asset Trust			Kentmere No.2 PLC		
6.365% due 11/25/2035	\$ 6,510	\$ 5,821	5.919% due 10/25/2036	\$ 23,475	\$ 13,588	0.000% due 01/28/2042	GBP 11,939	\$ 4,273
Eurosil-UK PLC			Home Equity Mortgage Loan Asset-Backed Trust			5.987% due 01/28/2042	40,807	49,412
6.109% due 09/13/2045	GBP 3,605	4,173	5.579% due 11/25/2036	11,236	10,041	6.587% due 01/28/2042	5,693	6,702
6.289% due 06/13/2045	5,237	6,273	5.679% due 04/25/2037	12,380	7,821	6.937% due 01/28/2042	4,066	4,778
Extended Stay America Trust			5.799% due 06/25/2036	2,039	1,872	7.387% due 01/28/2042	2,439	2,862
8.298% due 07/15/2038	\$ 15,158	14,849	5.979% due 06/25/2036	16,717	11,398	8.187% due 01/28/2042	1,626	1,908
FBR Securitization Trust			6.429% due 08/25/2035	3,660	3,588	10.187% due 01/28/2042	3,252	3,729
6.114% due 10/25/2035	19,109	15,937	HPLY Trust			Kinbane DAC		
6.204% due 09/25/2035	7,327	7,013	7.451% due 11/15/2036	4,675	4,528	4.711% due 09/25/2062	EUR 53,317	55,976
FFMLT Trust			7.801% due 11/15/2036	26,212	25,322	Lansdowne Mortgage Securities No.1 PLC		
6.369% due 11/25/2035	2,069	1,854	HSI Asset Securitization Corp. Trust			4.145% due 06/15/2045	2,557	2,557
First Franklin Mortgage Loan Trust			5.539% due 07/25/2036	2,197	913	Legacy Mortgage Asset Trust		
4.330% due 04/25/2035	2,811	2,639	5.739% due 07/25/2036	8,971	3,744	0.000% due 09/25/2059	\$ 18,019	5,150
5.749% due 11/25/2036	59,328	45,737	5.814% due 05/25/2037	7,197	6,772	0.000% due 09/25/2059 (h)	582,847	2,313
5.759% due 04/25/2036	3,831	3,638	Impac CMB Trust			3.000% due 09/25/2059	93,500	85,921
6.114% due 03/25/2034	2,412	2,313	6.119% due 01/25/2035	7,756	7,130	4.151% due 09/25/2059	129,610	83,697
6.129% due 01/25/2036	24,773	22,083	Impac Secured Assets Corp.			5.750% due 03/25/2060	30,590	30,000
6.144% due 05/25/2036	56	55	5.999% due 03/25/2036 (b)	8,132	6,351	6.250% due 05/25/2060	9,950	9,873
First Horizon Alternative Mortgage Securities Trust			Impac Secured Assets Trust			7.191% due 01/28/2070	14,554	14,570
0.000% due 05/25/2035 (b/1h)	1,162	21	5.629% due 01/25/2037	1,986	1,567	7.250% due 11/25/2059	8,626	8,586
5.500% due 05/25/2035 (b)	1,162	686	IndyMac IMJA Mortgage Loan Trust			Lehman XS Trust		
Fontainebleau Miami Beach Trust			6.500% due 10/25/2037	8,467	4,234	5.639% due 02/25/2037 (b)	11,956	10,452
3.963% due 12/10/2036	33,098	31,391	IndyMac IMSC Mortgage Loan Trust			5.819% due 09/25/2036	4,609	3,649
Fremont Home Loan Trust			3.894% due 06/25/2037 (b)	8,206	4,916	5.819% due 12/25/2036	11,465	8,177
5.719% due 02/25/2037	6,602	4,955	IndyMac INDX Mortgage Loan Trust			5.839% due 06/25/2046	9,022	7,373
5.729% due 05/25/2036	6,191	5,946	3.285% due 07/25/2037	17,978	15,515	5.959% due 02/25/2047	20,849	18,287
6.099% due 01/25/2036	6,000	5,597	3.342% due 04/25/2037	13,319	11,321	6.500% due 06/25/2046	4,527	3,527
6.459% due 01/25/2035	6,493	5,200	3.473% due 04/25/2037 (b)	6,519	5,701	7.139% due 10/25/2037	12,652	11,250
GE-WMC Asset-Backed Pass-Through Certificates			3.546% due 03/25/2036 (b)	3,949	2,796	Long Beach Mortgage Loan Trust		
6.129% due 10/25/2035	9,882	8,187	4.157% due 11/25/2036 (b)	10,927	7,428	5.819% due 02/25/2036	23,058	17,770
Gien Securities Finance DAC			5.799% due 02/25/2037 (b)	20,856	19,365	5.819% due 03/25/2046	32,775	11,617
5.814% due 10/28/2038	EUR 4,383	4,565	5.819% due 10/25/2036	4,825	1,963	LUXE Trust		
6.814% due 10/28/2038	3,287	3,383	6.039% due 07/25/2035	5,676	4,413	7.204% due 10/15/2038	1,710	1,674
7.852% due 10/28/2038	1,607	1,656	INTOWN Mortgage Trust			Madison Avenue Manufactured Housing Contract Trust		
GMAC Commercial Mortgage Asset Corp.			8.019% due 08/15/2039	11,495	11,506	8.689% due 03/25/2032	303	303
5.456% due 03/10/2051	\$ 11,781	10,098	IXIS Real Estate Capital Trust			MASTR Adjustable Rate Mortgages Trust		
GreenPoint Mortgage Funding Trust			6.204% due 12/25/2035	686	721	3.849% due 04/25/2034	1	1
5.999% due 11/25/2045	32	21	Jefferies Resecuritization Trust			6.000% due 12/25/2046	7,328	6,538
Grifonos Finance No.1 PLC			8.746% due 06/25/2047 (b)	431	348	Mastr Asset-Backed Securities Trust		
4.212% due 08/28/2039	EUR 513	518	JPMorgan Alternative Loan Trust			5.879% due 11/25/2036	24	14
GS Mortgage Securities Corporation Trust			3.896% due 03/25/2036 (b)	270	192	5.994% due 01/25/2036	7,500	6,603
4.591% due 10/10/2032	\$ 8,215	7,823	4.036% due 09/25/2036	8,788	7,263	6.589% due 08/25/2037	14,253	11,589
GSAA Home Equity Trust (b)			5.730% due 03/25/2036 (b)	56	52	Mastr Specialized Loan Trust		
6.182% due 11/25/2036	2,934	662	5.989% due 04/25/2047	1,536	1,445	6.159% due 02/25/2036	5,379	3,995
6.500% due 11/25/2037	20	8	JPMorgan Chase Commercial Mortgage Securities Trust			Merrill Lynch First Franklin Mortgage Loan Trust		
GSAMP Trust			4.128% due 07/05/2031	2,500	2,241	8.439% due 10/25/2037	13,130	12,180
5.579% due 03/25/2047	3,675	3,184	6.548% due 12/15/2036	3,700	2,794	Merrill Lynch Mortgage Investors Trust		
5.599% due 01/25/2037	16,585	9,373	7.235% due 10/05/2040	6,900	6,774	4.926% due 02/25/2033	7	7
5.959% due 08/25/2036	10,860	10,229	7.799% due 09/15/2029	1,740	1,193	5.719% due 05/25/2037	18,801	9,287
6.084% due 11/25/2035 (b)	5,636	4,885	7.964% due 11/15/2038	16,193	15,571	5.719% due 10/25/2037	53,882	7,909
6.414% due 08/25/2034	3,081	2,874	JPMorgan Mortgage Acquisition Corp.			6.159% due 07/25/2034	4,729	4,058
6.414% due 04/25/2035 (b)	5,325	4,827	6.369% due 12/25/2035	12,010	11,443	6.234% due 09/25/2035	665	659
7.239% due 06/25/2035	3,200	3,214	JPMorgan Mortgage Acquisition Trust			6.519% due 10/25/2035	518	508
GSMSC Resecuritization Trust			4.573% due 11/25/2036	1,976	1,824	MFA Trust		
2.122% due 04/26/2037	44,351	11,193	5.589% due 12/25/2036	13,723	7,088	6.775% due 10/25/2058	5,073	5,048
5.614% due 09/26/2036	3,694	2,285	5.709% due 08/25/2036	8,600	7,511	Morgan Stanley Asset-Backed Securities Capital I, Inc. Trust		
GSR Mortgage Loan Trust			5.709% due 06/25/2037	34,606	32,318	5.689% due 07/25/2036	4,737	4,004
1.261% due 03/25/2037 (h)	7,490	549	5.719% due 06/25/2037 (b)	22,826	18,699	5.699% due 02/25/2037	7,251	3,360
5.739% due 03/25/2037	7,490	1,147	5.844% due 05/25/2036	8,051	7,712	5.739% due 07/25/2036	44,061	15,856
HarborView Mortgage Loan Trust			5.874% due 05/25/2036	16,179	14,897	5.919% due 06/25/2036	19,511	16,327
4.038% due 06/19/2036 (b)	6,049	3,060	JPMorgan Mortgage Trust			5.939% due 07/25/2036	43,845	15,776
5.928% due 12/19/2036 (b)	772	711	4.686% due 01/25/2037 (b)	375	319	5.979% due 03/25/2036	4,101	3,866
6.008% due 02/19/2036	9,501	5,852	5.250% due 11/25/2063	987	913	6.174% due 07/25/2035	4,929	4,727
6.088% due 08/19/2045	7,547	5,589	5.739% due 10/25/2035 (b)	3,510	2,473	6.439% due 03/25/2033	65	63
Hawaii Hotel Trust			6.000% due 06/25/2037 (b)	3,266	1,298	6.439% due 07/25/2037	253	245
7.032% due 05/15/2038	2,000	1,959	JPMorgan Resecuritization Trust			Morgan Stanley Bank of America Merrill Lynch Trust		
7.541% due 05/15/2038	12,500	12,225	3.968% due 02/26/2037	1,850	1,857	0.771% due 11/15/2052 (h)	129,113	2,858

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Morgan Stanley Capital I Trust			People's Financial Realty Mortgage Securities Trust			SFO Commercial Mortgage Trust		
2.428% due 04/05/2042	\$ 13,500	\$ 9,709	5.599% due 09/25/2036	\$ 26,232	\$ 4,993	7.848% due 05/15/2038	\$ 885	\$ 687
7.032% due 08/15/2033	2,619	1,506	Popular Asset-Backed Securities Mortgage Pass-Through Trust			8.348% due 05/15/2038	22,000	16,501
7.827% due 12/15/2038	21,942	20,713	3.437% due 11/25/2035	17,970	15,256	SG Mortgage Securities Trust		
8.526% due 12/15/2038	30,474	37,466	3.556% due 07/25/2035 (b)	9,601	6,979	5.799% due 02/25/2036	4,682	2,334
Morgan Stanley Capital I, Inc. Trust			5.749% due 11/25/2036 (b)	15,325	12,011	5.899% due 07/25/2036	8,095	1,698
5.979% due 02/25/2036 (b)	18,224	15,765	Precise Mortgage Funding PLC			Shamrock Residential DAC		
Morgan Stanley Home Equity Loan Trust			0.000% due 12/12/2055	0	250	4.713% due 01/24/2061	EUR 19,491	20,446
5.949% due 02/25/2036	14,415	12,698	PRET LLC			5.113% due 02/24/2071	24,604	25,942
Morgan Stanley IXIS Real Estate Capital Trust			1.843% due 09/25/2051	\$ 36,709	33,071	Soundview Home Loan Trust		
5.899% due 07/25/2036	9,969	3,961	8.232% due 09/25/2053	17,191	17,153	4.154% due 04/25/2035	\$ 2,319	2,127
Morgan Stanley Mortgage Loan Trust			Pretium Mortgage Credit Partners LLC			5.859% due 06/25/2036 (b)	7,815	6,085
3.275% due 11/25/2037	1,208	781	8.497% due 10/25/2053 (d)	16,040	16,040	5.904% due 06/25/2036 (b)	49,916	39,853
6.000% due 12/25/2035 (b)	480	184	Prime Mortgage Trust			5.919% due 07/25/2036	24,020	20,383
Morgan Stanley Reremic Trust			6.000% due 04/25/2037	3,713	2,807	6.414% due 03/25/2036	8,102	7,004
5.754% due 11/26/2036	5,003	4,135	PRKCM Trust			Specialty Underwriting & Residential Finance Trust		
Mortgage Loan Trust			6.584% due 09/25/2058	9,307	9,248	6.414% due 12/25/2035	567	553
5.370% due 03/25/2034	3,310	2,981	PRPM LLC			SREIT Trust		
MortgageIT Trust			1.793% due 07/25/2026	8,562	8,006	6.893% due 10/15/2038	24,605	23,869
7.014% due 08/25/2035	299	274	PRPM Trust			7.241% due 10/15/2038	20,425	19,743
MTN Commercial Mortgage Trust			6.250% due 08/25/2068	8,200	8,072	Stratton Mortgage Funding PLC		
6.737% due 03/15/2039	1,120	1,097	Quest Trust			7.299% due 09/25/2051	GBP 2,000	2,406
Natisis Commercial Mortgage Securities Trust			6.864% due 03/25/2035	1,327	1,314	Structured Adjustable Rate Mortgage Loan Trust		
3.790% due 11/15/2032	1,700	1,023	RAAC Trust			4.097% due 06/25/2037	\$ 1,507	1,352
3.821% due 02/15/2039	2,900	2,531	6.144% due 02/25/2036 (b)	8,360	7,682	5.041% due 07/25/2035 (b)	1,993	900
New Century Home Equity Loan Trust			6.189% due 06/25/2047	21,346	14,966	5.759% due 10/25/2035	5,328	4,757
6.564% due 10/25/2033	157	153	RBSGC Mortgage Loan Trust			6.200% due 05/25/2035 (b)	53	37
New York Mortgage Trust			6.000% due 01/25/2037 (b)	2	1	6.414% due 08/25/2035	8,667	7,332
5.979% due 04/25/2035	565	522	Real Estate Asset Liquidity Trust			Structured Asset Investment Loan Trust		
Newgate Funding PLC			2.419% due 06/12/2054	CAD 1,194	854	5.739% due 06/25/2036	5,118	4,683
5.741% due 12/15/2050	GBP 15,345	17,740	Renaissance Home Equity Loan Trust			5.939% due 06/25/2036	25,000	8,293
Nomura Asset Acceptance Corporation Alternative Loan Trust			5.612% due 04/25/2037	\$ 10,124	2,724	6.159% due 04/25/2035	3,571	3,451
5.034% due 05/25/2035 (b)	\$ 2,780	1,356	5.675% due 06/25/2037 (b)	3,910	1,006	6.239% due 02/25/2034	12,178	11,773
Nomura Home Equity Loan, Inc. Home Equity Loan Trust			6.159% due 11/25/2034	167	142	6.639% due 12/25/2034	2,200	2,164
6.204% due 05/25/2035	6,036	5,838	6.439% due 09/25/2037	33	27	Structured Asset Mortgage Investments II Trust		
6.245% due 10/25/2036 (b)	21,460	4,846	Residential Accredit Securities Corporation Trust			5.859% due 09/25/2047 (b)	18,876	15,170
Nomura Resecuritization Trust			5.268% due 04/25/2034	1,162	1,012	5.879% due 05/25/2036	9,371	7,179
1.952% due 03/26/2037	5,464	4,442	5.659% due 02/25/2037	20,256	19,003	6.123% due 04/19/2035	1,318	1,209
NovaStar Mortgage Funding Trust			5.739% due 01/25/2037	36,046	25,552	Structured Asset Mortgage Investments Trust		
5.639% due 09/25/2037	15,625	14,955	5.934% due 04/25/2036	5,478	5,341	6.108% due 09/19/2032	12	12
5.750% due 05/25/2036	4,708	4,565	6.054% due 03/25/2036	6,180	5,538	Structured Asset Securities Corporation Mortgage Loan Trust		
5.759% due 10/25/2036	5,312	2,721	6.414% due 09/25/2035	5,649	5,444	5.569% due 05/25/2036	5,123	4,851
6.159% due 10/25/2035	848	835	6.474% due 08/25/2035	2,060	1,988	5.689% due 05/25/2036	3,418	2,728
NYO Commercial Mortgage Trust			Residential Asset Mortgage Products Trust			5.729% due 07/25/2036 (b)	9,526	8,821
7.444% due 11/15/2038	30,130	22,865	5.789% due 10/25/2036	14,675	13,617	5.749% due 07/25/2036	14,180	13,778
7.994% due 11/15/2038	14,400	9,491	6.039% due 02/25/2036	1,063	1,048	5.759% due 10/25/2036	8,263	5,536
OBX Trust			6.114% due 11/25/2035	8,981	8,664	5.939% due 04/25/2031	5,841	5,780
6.319% due 01/25/2062	10,517	10,413	6.119% due 12/25/2035	9,964	8,431	6.369% due 11/25/2035	3,185	3,175
6.520% due 07/25/2063	7,550	7,499	6.189% due 09/25/2035	9,021	6,784	Summerhill Residential		
Opteum Mortgage Acceptance Corporation Asset-Backed Pass-Through Certificates			Residential Mortgage Acceptance Corporation No.3 PLC			0.000% due 03/24/2059	EUR 5	3
6.189% due 07/25/2035	5,051	5,036	0.000% due 02/15/2047	GBP 26,100	31,720	4.713% due 03/24/2059	121,196	127,947
Option One Mortgage Loan Trust			RESIMAC Bastille Trust			5.113% due 03/24/2059	22,011	23,224
5.539% due 02/25/2037	17,811	8,665	6.372% due 09/05/2057	\$ 598	598	5.663% due 03/24/2059	17,746	18,718
5.559% due 03/25/2037	7,079	6,825	RMAC Securities No.1 PLC			6.263% due 03/24/2059	14,202	14,946
5.579% due 03/25/2037	33,857	27,990	4.230% due 06/12/2044	EUR 3,720	3,674	6.500% due 03/24/2059	6,568	5,181
5.719% due 07/25/2036	1,970	1,095	Saxon Asset Securities Trust			7.000% due 03/24/2059	35,506	29,385
6.249% due 02/25/2035	3,416	2,806	1.922% due 03/25/2035 (b)	\$ 367	347	7.513% due 03/24/2059	8,521	8,960
Owinit Mortgage Loan Trust			7.189% due 12/25/2037	2,648	2,411	8.863% due 03/24/2059	4,256	4,475
5.699% due 10/25/2037	3,641	3,411	Securitized Asset-Backed Receivables LLC Trust			9.863% due 03/24/2059	4,256	4,475
5.759% due 10/25/2037	2,501	2,351	5.979% due 03/25/2036	4,673	4,021	Temple Quay No.1 PLC		
5.819% due 07/25/2037	2,795	2,790	6.264% due 10/25/2035	10,136	9,109	6.689% due 07/24/2085	GBP 58,277	70,553
5.979% due 03/25/2037	6,225	5,807	6.489% due 03/25/2035	5,127	4,906	7.189% due 07/24/2085	15,904	19,093
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			Sequoia Mortgage Trust			8.189% due 07/24/2085	14,681	17,827
6.174% due 09/25/2035	3,376	3,218	5.854% due 05/20/2035	1,008	859	Terwin Mortgage Trust		
6.219% due 09/25/2035 (b)	25,075	21,014	5.974% due 06/20/2034	19	17	6.819% due 03/25/2035	\$ 2,943	2,706
6.909% due 01/25/2035 (b)	2,000	1,445	Sestante Finance Srl			Tharaldson Hotel Portfolio Trust		
7.464% due 12/25/2034	25,974	22,818	4.222% due 07/23/2046	EUR 7,845	7,837	7.750% due 11/11/2034	4,718	4,606

	額面金額 (単位: 千)	時価 (単位: 千)
Towd Point Mortgage Trust		
3.750% due 03/25/2058	\$ 3,080	\$ 2,987
3.750% due 09/25/2062	91,538	81,578
Truman Capital Mortgage Loan Trust		
5.699% due 03/25/2036	491	485
Verus Securitization Trust		
4.474% due 04/25/2067	29,167	27,139
5.811% due 05/25/2068	14,703	14,434
5.999% due 02/25/2068	4,974	4,897
6.443% due 08/25/2068	7,096	7,038
6.665% due 09/25/2068	19,177	19,038
Visio Trust		
6.598% due 10/25/2058	4,640	4,609
Wachovia Mortgage Loan Trust		
6.129% due 10/25/2035	2,862	2,490
WaMu Mortgage Pass-Through Certificates Trust		
6.159% due 01/25/2045	360	312
6.354% due 08/25/2045	3,143	2,557
Warwick Finance Residential Mortgages Number Three PLC		
0.000% due 12/21/2049	GBP 1	3,768
6.151% due 12/21/2049	21,173	25,727
6.870% due 12/21/2049	4,321	5,914
7.370% due 12/21/2049	2,460	2,940
7.870% due 12/21/2049	1,406	1,675
8.370% due 12/21/2049	1,406	1,648
Washington Mutual Mortgage Pass-Through Certificates		
WMALT Trust (b)		
5.500% due 11/25/2035	\$ 58	48
5.650% due 10/25/2046	9,705	7,646
Wells Fargo Home Equity Asset-Backed Securities Trust		
5.855% due 03/25/2037	658	638
Wells Fargo Home Equity Trust Mortgage Pass-Through Certificates		
6.039% due 04/25/2034	3,311	3,150
Wells Fargo Mortgage-Backed Securities Trust		
6.389% due 10/25/2036 (b)	145	122
WFRBS Commercial Mortgage Trust		
0.481% due 03/15/2047 (h)	8,800	13
WSTN Trust		
6.297% due 07/05/2037	6,000	5,772
Total Mortgage-Backed Securities	4,187,952	
(Cost \$4,663,284)		
ASSET-BACKED SECURITIES 7.5%		
AASET Trust		
3.967% due 05/16/2042	23	20
ACHV ABS TRUST		
6.600% due 08/19/2030	525	525
AGL CLO 6 Ltd.		
6.877% due 07/20/2034	3,000	2,979
ALESCO Preferred Funding XI Ltd.		
6.112% due 12/23/2036	5,000	3,925
American Homes 4 Rent Trust		
6.231% due 10/17/2036	1,150	1,141
Arbor Realty Commercial Real Estate Notes Ltd.		
7.185% due 05/15/2037	3,146	3,095
AREIT LLC		
7.447% due 02/17/2028	2,900	2,901
Auto Asset-Backed Securities Spanish Loans Fondo Titulizacion		
5.683% due 02/28/2032	EUR 1,411	1,472
Barings CLO Ltd.		
6.747% due 01/20/2032	\$ 14,700	14,590
BlueMountain CLO XXII Ltd.		
6.735% due 07/15/2031	3,863	3,855
BPCRE Ltd.		
7.735% due 01/16/2037	13,800	13,706
8.435% due 01/16/2037	3,468	3,442
9.135% due 01/16/2037	13,516	13,433

	額面金額 (単位: 千)	時価 (単位: 千)
Carlyle Global Market Strategies CLO Ltd.		
6.699% due 07/27/2031	\$ 5,612	\$ 5,590
6.757% due 01/20/2032	12,400	12,330
Carlyle U.S. CLO Ltd.		
6.815% due 10/15/2035	19,200	19,095
Carvana Auto Receivables Trust		
5.710% due 07/10/2029	2,500	2,455
6.090% due 11/10/2026	2,445	2,442
Castlelake Aircraft Securitization Trust		
4.125% due 06/15/2043	1,112	1,012
Cedar Funding VII CLO Ltd.		
6.677% due 01/20/2031	2,357	2,353
CIFC Funding I Ltd.		
6.684% due 04/23/2029	5,130	5,109
CIFC Funding III Ltd.		
6.795% due 07/15/2036	12,000	11,930
6.874% due 10/22/2031	2,640	2,639
Cologix Canadian Issuer LP		
4.940% due 01/25/2052	CAD 1,800	1,174
CPS Auto Receivables Trust		
5.380% due 01/18/2028	\$ 1,000	982
6.040% due 07/16/2029	2,100	2,057
6.130% due 09/15/2026	13,341	13,381
Dewolf Park CLO Ltd.		
6.575% due 10/15/2030	3,617	3,608
Diamond Infrastructure Funding LLC		
1.760% due 04/15/2049	900	768
Elmwood CLO VIII Ltd.		
6.917% due 01/20/2034	6,600	6,574
FAB CBO BV		
4.941% due 08/20/2080 (b)	EUR 52	54
Finance of America Structured Securities Trust		
2.000% due 04/25/2073	\$ 5,198	5,016
3.000% due 09/25/2061	14,495	13,399
Galaxy Xxviii CLO Ltd.		
6.755% due 07/15/2031	9,809	9,770
Gateway Casinos & Entertainment Ltd.		
5.000% due 03/12/2038	CAD 8,182	4,981
Goldentree Loan Management U.S. CLO 6 Ltd.		
6.736% due 04/20/2035	\$ 1,700	1,685
Goodgreen		
3.930% due 10/15/2053	4,058	3,693
Goodleap Sustainable Home Solutions Trust		
6.500% due 07/20/2055	877	854
Harley Marine Financing LLC		
6.682% due 05/15/2043	4,742	4,446
Humboldt Americas LLC		
0.000% due 10/31/2031	COP 62,570,000	14,021
KKR CLO 18 Ltd.		
6.597% due 07/18/2030	\$ 1,335	1,331
LCM XVII LP		
6.785% due 10/15/2031	33,700	33,579
LoanCore Issuer Ltd.		
6.749% due 07/15/2036	2,350	2,321
6.749% due 11/15/2038	19,100	18,624
Lockwood Grove CLO Ltd.		
6.810% due 01/25/2030	3,484	3,487
Magnette XV Ltd.		
6.650% due 07/25/2031	30,132	30,034
MAN Euro CLO DAC		
TBD% due 10/15/2036 (d)	EUR 20,000	21,140
METAL LLC		
4.581% due 10/15/2042	\$ 10,563	6,510
MF1 LLC		
7.484% due 06/19/2037	22,100	22,080
7.969% due 09/17/2037	9,600	9,660
7.984% due 06/19/2037	8,236	8,215
MNS CLO Ltd.		
6.867% due 01/20/2031	13,039	13,047

	額面金額 (単位: 千)	時価 (単位: 千)
MMcapS Funding XVII Ltd.		
6.021% due 12/01/2035	\$ 518	\$ 495
Nassau Ltd.		
6.805% due 07/15/2031	3,836	3,821
National Collegiate Student Loan Trust		
5.792% due 10/25/2033	2,336	2,301
Navient Private Education Loan Trust		
6.349% due 11/15/2068	1,194	1,181
7.599% due 12/15/2045	2,087	2,098
Nelnet Student Loan Trust		
6.235% due 09/25/2065	2,128	2,113
6.640% due 02/20/2041	6,296	6,230
Octagon Investment Partners 33 Ltd.		
6.867% due 01/20/2031	9,874	9,864
Octagon Loan Funding Ltd.		
6.821% due 11/18/2031	395	395
Pagaya AI Debt Trust		
7.179% due 04/15/2031	13,040	13,051
7.600% due 12/16/2030	5,506	5,523
7.625% due 04/15/2031	3,300	3,297
Palmer Square CLO Ltd.		
6.963% due 10/20/2033	23,100	23,096
Palmer Square European Loan Funding DAC		
TBD% due 05/15/2033 (d)	EUR 9,200	9,724
Rad CLO 1 Ltd.		
6.635% due 07/15/2031	\$ 11,124	11,100
Rockford Tower Europe CLO DAC		
6.821% due 12/20/2031	EUR 11,755	12,268
Sapphire Aviation Finance I Ltd.		
4.250% due 03/15/2040	\$ 9,365	7,822
Saranac CLO III Ltd.		
7.256% due 06/22/2030	16,400	16,425
Saratoga Investment Corp. CLO Ltd.		
7.238% due 04/20/2033	15,000	14,928
SMB Private Education Loan Trust		
TBD% due 09/15/2053 (d)	20,504	20,585
0.000% due 02/16/2055	3	4,060
3.940% due 02/16/2055	20,138	18,587
4.550% due 02/16/2055	8,414	7,672
4.950% due 02/16/2055	2,185	1,944
5.950% due 02/16/2055	3,907	3,626
6.150% due 09/15/2053 (d)	12,645	12,695
6.770% due 02/16/2055	20,138	19,997
6.930% due 09/15/2053 (d)	5,933	5,966
7.540% due 09/15/2053 (d)	1,205	1,210
8.870% due 09/15/2053 (d)	2,505	2,513
Sound Point CLO XV Ltd.		
6.574% due 01/23/2029	318	319
Sound Point CLO XVIII Ltd.		
6.797% due 01/21/2031	5,111	5,082
Sound Point Euro CLO IV Funding DAC		
5.065% due 01/15/2035	EUR 20,000	20,829
Symphony CLO 39 Ltd.		
7.002% due 04/25/2034	\$ 24,800	24,799
Taberna Preferred Funding I Ltd.		
6.146% due 07/05/2035	3,045	2,771
Theorem Funding Trust		
6.060% due 12/15/2028	4,304	4,268
Thunderbolt Aircraft Lease Ltd.		
4.212% due 05/17/2032	326	302
TRESTLES CLO V Ltd.		
6.847% due 10/20/2034	8,025	7,941
Tropic CDO V Ltd.		
5.975% due 07/15/2036	10,163	9,400
TRTX Issuer Ltd.		
6.971% due 02/15/2039	4,500	4,382
TruPS Financials Note Securitization Ltd.		
6.826% due 03/30/2039	17,495	16,926
7.229% due 09/20/2039	2,626	2,540

	額面金額 (単位：千)	時価 (単位：千)
Upstart Pass-Through Trust		
3.800% due 04/20/2030	\$ 15,609	\$ 15,014
Upstart Securitization Trust		
5.500% due 06/20/2032	6,632	6,469
Venture 39 CLO Ltd.		
6.935% due 04/15/2033	4,600	4,569
Venture XVII CLO Ltd.		
6.535% due 04/15/2027	10,245	10,197
Total Asset-Backed Securities (Cost \$785,820)		766,915
SOVEREIGN ISSUES 6.6%		
Argentina Government International Bond		
0.750% due 07/09/2030	66,427	17,871
1.000% due 07/09/2029	4,943	1,330
3.500% due 07/09/2041	58,125	15,285
3.625% due 07/09/2035	51,549	12,427
3.625% due 07/09/2046	1,035	258
4.250% due 01/09/2038	25,740	7,786
Argentine Bonos del Tesoro		
15.500% due 10/17/2026	ARS 49,200	12
Asian Development Bank		
4.700% due 03/12/2024	MXN 18,100	976
Australia Government Bond		
1.750% due 08/21/2051	AUD 38,100	11,753
Autonomous City of Buenos Aires Argentina		
119.035% due 02/22/2028	ARS 76,810	103
126.571% due 03/29/2024	62,559	79
Israel Government International Bond		
3.800% due 05/13/2060	\$ 17,000	10,475
4.500% due 04/03/2120	3,800	2,513
5.000% due 10/30/2026	EUR 119,500	126,171
Mexico Government International Bond (I)		
2.750% due 11/27/2031	MXN 1,229,193	56,573
3.000% due 12/03/2026	119,106	5,976
4.000% due 11/30/2028	685,870	35,408
Peru Government International Bond		
5.400% due 08/12/2034	PEN 862	188
6.150% due 08/12/2032	674	161
6.950% due 08/12/2031	150	38
Provincia de Buenos Aires		
128.738% due 04/12/2025	ARS 399,853	424
Romania Government International Bond		
1.750% due 07/13/2030	EUR 12,200	9,855
2.125% due 03/07/2028	1,100	1,012
2.875% due 04/13/2042	7,300	4,552
5.500% due 09/18/2028	7,400	7,793
6.375% due 09/18/2033	14,800	15,436
Russia Government International Bond		
4.250% due 06/23/2027	\$ 28,400	15,336
4.375% due 03/21/2029	200	100
4.750% due 05/27/2026	23,800	16,145
5.100% due 03/28/2035	3,200	1,136
5.250% due 06/23/2047	82,400	30,076
5.625% due 04/04/2042	37,000	24,884
5.875% due 09/18/2043	13,200	8,307
7.150% due 11/12/2025	RUB 4,002,466	17,537
7.500% due 03/31/2030	\$ 4,748	3,111
7.950% due 10/07/2026	RUB 1,564,954	6,146
South Africa Government International Bond		
10.500% due 12/21/2026	ZAR 2,032,400	111,719
State Agency of Roads of Ukraine		
6.250% due 06/24/2030	\$ 1,200	312
Turkey Government International Bond		
4.250% due 03/13/2025	17,980	17,229
5.250% due 03/13/2030	29,000	24,021
6.125% due 10/24/2028	10,100	9,169
7.625% due 04/26/2029	30,900	29,481
Turkiye Ihtirat Kredi Bankasi A/S		
8.250% due 01/24/2024	3,000	3,009

	額面金額 (単位：千)	時価 (単位：千)
Ukraine Government International Bond		
4.375% due 01/27/2032	EUR 1,658	\$ 402
7.750% due 09/01/2025	\$ 4,390	1,358
Venezuela Government International Bond (b)		
6.000% due 12/09/2049	3,367	523
7.000% due 03/31/2038	1,883	324
7.650% due 04/21/2025	5,349	947
7.750% due 04/13/2024	1,200	187
8.250% due 10/13/2024	5,991	1,053
9.000% due 05/07/2049	3,161	566
9.250% due 09/15/2027	4,274	813
9.250% due 05/07/2028	6,512	1,224
11.750% due 10/21/2026	680	134
11.950% due 08/05/2031	6,000	1,176
Total Sovereign Issues (Cost \$866,448)		670,880
COMMON STOCKS 0.7%		
Cairo Mezz PLC		
	株数	
	847,444	94
Clear Channel Outdoor Holdings, Inc.		
	5,292,182	5,821
Constellation Oil Services Holding S.A. (I)		
	421,249	46
Corestate Capital Holding S.A. (I)		
	2,742,788	0
Eurobank Ergasias Services & Holdings S.A.		
	5,318,911	8,685
iHeartMedia, Inc. Class A		
	1,246,745	2,930
iHeartMedia, Inc. Class B		
	967,427	2,046
Intelsat S.A. (I)		
	966,065	26,837
National Bank of Greece S.A.		
	102,570	587
Neiman Marcus Group Ltd. LLC (I)		
	151,112	19,868
Serta Simmons Bedding LLC (I)		
	56	1
SSB Manufacturing Co. (I)		
	56	1
Stearns Holdings LLC		
	110,747	0
UBS Group AG		
	26,741	628
Voyager Aviation Holdings LLC		
	616	0
WestMet Group Holdings LLC (I)		
	8,915	42
Westmoreland Mining Holdings LLC (I)		
	8,837	53
Windstream Holdings II LLC		
	226,019	4,705
Total Common Stocks (Cost \$163,628)		72,344
COMMERCIAL REAL ESTATE EQUITY 0.2%		
CBL & Associates Properties, Inc.		
	6	124
Uniti Group, Inc.		
	81	374
VICI Properties, Inc.		
	760	21,217
Total Commercial Real Estate Equity (Cost \$6,172)		21,715
EQUITY LINKED SECURITIES 0.0%		
Intelsat Jackson Holdings S.A.		
	株数	
	12/31/2049	211
		1,963
Total Equity-Linked Securities (Cost \$0)		1,963

	株数	時価 (単位：千)
WARRANTS 0.0%		
Intelsat S.A.		
	26	\$ 72
Stearns Holdings LLC		
	1	0
Total Warrants (Cost \$20,656)		72
PREFERRED SECURITIES 0.0%		
Cayenne Aviation LLC		
	3,693	0
Total Preferred Securities (Cost \$1,210)		0
SHORT-TERM INSTRUMENTS 5.0%		
TIME DEPOSITS 0.5%		
Australia and New Zealand Banking Group Ltd.		
	AUD	764
	NZD	2
	\$	1
		1
Bank of Nova Scotia		
	CAD	543
	\$	593
		391
		593
BNP Paribas Bank		
	¥	68
	CHF	16
	AUD	501
	NOK	12
	NZD	1
	GBP	1
	ZAR	10,398
		555
Brown Brothers Harriman & Co.		
	¥	3,630
	DKK	3
	EUR	1
	GBP	23
	\$	42
		42
Citibank N.A.		
		2,499
		2,499
DBS Bank Ltd.		
		2,137
		2,137
DnB Bank ASA		
	SEK	4
		0
HSBC Bank PLC		
	EUR	1,097
	GBP	66
		1,159
		80
JPMorgan Chase Bank N.A.		
	\$	4,550
		4,550
MUFG Bank Ltd.		
	¥	38,019
		251
Royal Bank of Canada		
	\$	1
		1
Sumitomo Mitsui Banking Corp.		
	¥	234,359
	EUR	10,789
	\$	253
		253
Sumitomo Mitsui Trust Bank Ltd.		
	¥	927,721
	EUR	4,002
	GBP	3,526
	\$	5,810
		6,126
		4,230
		4,279
		5,810
		46,785

	額面金額 (単位: 千)	時価 (単位: 千)
ARGENTINA TREASURY BILLS 0.1%		
(32.511%) due 05/20/2024 (k)	ARS 551,156	\$ 797
(17.783%) due 11/23/2023 (j)	4,688,282	8,139
		8,936
JAPAN TREASURY BILLS (j) 4.4%		
(0.234%) due 01/15/2024	¥34,990,000	231,136
(0.216%) due 01/22/2024	34,000,000	224,805
		455,741
Total Short-Term Instruments		511,462
(Cost \$518,529)		
Total Investments in Securities (a) 148.7%		\$ 15,268,043
(Cost \$16,679,350)		
Financial Derivative		
Instruments (n)(p) 0.0%		1,772
(Cost or Premiums, net \$19,837)		
Other Assets and Liabilities, net (48.7%)		(5,000,688)
Net Assets 100.0%		\$ 10,269,127

NOTES TO SCHEDULE OF INVESTMENTS:

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) The allocation of Total Investments by geographic region as of October 31, 2023 is 112.9% of Net Assets in the United States, 7.1% of Net Assets in the United Kingdom and other countries comprising of 28.7% of Net Assets in aggregate.
- (b) Security is in default.
- (c) All or portion of this amount represent unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding. See Note 4, Securities and Other Investments, in the Notes to Financial Statements for more information regarding unfunded loan commitments.
- (d) When-issued security.
- (e) Contingent convertible security.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Payment-in-kind security.
- (h) Security is an Interest Only ("IO") or IO Strip.
- (i) Principal amount of security is adjusted for inflation.
- (j) Coupon represents a weighted average yield to maturity.
- (k) Coupon represents a yield to maturity.

(i) RESTRICTED SECURITIES:

銘柄	クーポン	満期日	取得日	コスト	市場価格	対純資産比率
Constellation Oil Services Holding S.A.	N/A	N/A	06/10/2022	\$ 46	\$ 46	0.00%
Corestate Capital Holding S.A.	N/A	N/A	08/22/2023	0	0	0.00%
Deutsche Bank AG	2.129%	11/24/2026	01/11/2023	1,094	1,084	0.01%
Deutsche Bank AG	3.035%	05/28/2032	07/21/2021	715	522	0.01%
Intelsat S.A.	N/A	N/A	08/02/2018	75,855	26,837	0.26%
Neiman Marcus Group Ltd. LLC	N/A	N/A	09/25/2020	4,866	19,869	0.19%
Serta Simmons Bedding LLC	N/A	N/A	06/29/2023	94	1	0.00%
SSB Manufacturing Co.	N/A	N/A	06/29/2023	94	1	0.00%
WestMet Group Holdings LLC	N/A	N/A	07/03/2023	59	42	0.00%
Westmoreland Mining Holdings LLC	N/A	N/A	03/26/2019	44	53	0.00%
Total Restricted Securities				\$ 82,867	\$ 48,455	0.47%

BORROWINGS AND OTHER FINANCING TRANSACTIONS

REVERSE REPURCHASE AGREEMENTS:

取引相手	借入利率 ⁽¹⁾	借入日	満期日	借入元本 ⁽¹⁾	リバースレポの支払
BOS	3.500%	10/23/2023	11/03/2023	\$ (833)	\$ (834)
BOS	5.390%	10/20/2023	11/02/2023	(16,638)	(16,668)
BOS	5.390%	10/30/2023	11/03/2023	(1,943)	(1,943)
BOS	5.400%	10/24/2023	11/07/2023	(15,282)	(15,300)
BOS	5.410%	10/23/2023	11/06/2023	(1,871)	(1,874)
BOS	5.420%	10/31/2023	11/07/2023	(97,814)	(97,829)

REVERSE REPURCHASE AGREEMENTS (Cont.):

取引相手	借入利率 ⁽¹⁾	借入日	満期日	借入元本 ⁽¹⁾	リバースレポの支払
DEU	5.400%	10/19/2023	11/02/2023	\$ (110,599)	\$ (110,814)
DEU	5.420%	10/31/2023	11/07/2023	(1,874)	(1,875)
GRE	5.410%	10/24/2023	11/07/2023	(53,897)	(53,961)
JML	4.500%	09/22/2023	11/03/2023	(514)	(517)
JPS	5.000%	10/31/2023	11/03/2023	(1,118)	(1,118)
JPS	5.380%	10/31/2023	11/01/2023	(30,758)	(30,763)
Total Reverse Repurchase Agreements				\$	(333,496)

SALE-BUYBACK TRANSACTIONS:

取引相手	借入利率 ⁽¹⁾	借入日	満期日	借入元本 ⁽¹⁾	売付買戻取引の支払 ⁽²⁾
BPS	5.490%	10/27/2023	11/02/2023	\$ (60,544)	\$ (60,590)
Total Sale-Buyback Transactions				\$	(60,590)

CERTAIN TRANSFERS ACCOUNTED FOR AS SECURED BORROWINGS

	残存期間				
	オーバーナイト/ 継続	30日迄	31-90日	90日以上	合計
Reverse Repurchase Agreements					
Non - U.S. Corporate Debt	\$ 0	\$ (516)	\$ 0	\$ 0	\$ (516)
U.S. Corporate Debt	0	(1,952)	0	0	(1,952)
U.S. Government Debt	(30,763)	(300,265)	0	0	(331,028)
Total Reverse Repurchase Agreements	\$ (30,763)	\$ (302,733)	\$ 0	\$ 0	\$ (333,496)
Sale-Buyback Transactions					
U.S. Government Debt	\$ 0	\$ (60,590)	\$ 0	\$ 0	\$ (60,590)
Total Sale-Buyback Transactions	\$ 0	\$ (60,590)	\$ 0	\$ 0	\$ (60,590)
Total Borrowings	\$ (30,763)	\$ (363,323)	\$ 0	\$ 0	\$ (394,086)
Payable for Reverse Repurchase Agreements and Sale-Buyback Transactions					\$ (394,086)

SHORT SALES:

取引相手	銘柄	クーポン	満期日	額面	受取金額	売建の支払
BCY	Fannie Mae, TBA	3.000%	11/01/2053	\$ 6,600	\$ (5,296)	\$ (5,282)
GSC	Fannie Mae, TBA	3.000%	11/01/2053	5,900	(4,715)	(4,721)
SAL	Fannie Mae, TBA	3.000%	11/01/2053	6,200	(4,966)	(4,962)
Total Short Sales (0.1%)					\$ (14,977)	\$ (14,965)

BORROWINGS AND OTHER FINANCING TRANSACTIONS SUMMARY

The following is a summary by counterparty of the market value of Borrowings and Other Financing Transactions and collateral pledged/(received) as of October 31, 2023:

(m) Securities with an aggregate market value of \$392,682 have been pledged as collateral under the terms of the following master agreements as of October 31, 2023.

取引相手	レポ契約の 受取	リバースレポ の支払	売付買戻 取引の支払	売建の支払	合計借入 その他金融取引	担保の (受取)/差入れ	ネット エクスポージャー ⁽³⁾
Global/Master Repurchase Agreement							
BOS	\$ 0	\$ (134,448)	\$ 0	\$ 0	\$ (134,448)	\$ 134,310	\$ (138)
DEU	0	(112,689)	0	0	(112,689)	111,491	(1,198)
GRE	0	(53,961)	0	0	(53,961)	53,857	(104)
JML	0	(517)	0	0	(517)	441	(76)
JPS	0	(31,881)	0	0	(31,881)	31,634	(247)
Master Securities Forward Transactions Agreement							
BCY	0	0	0	(5,282)	(5,282)	0	(5,282)
BPS	0	0	(60,590)	0	(60,590)	60,170	(420)

取引相手	レポ契約の 受取	リバースレポ の支払	売付買戻 取引の支払	売建の支払	合計借入 その他金融取引	担保の 差入れ	ネット エクスポージャー ⁽²⁾
GSC	\$ 0	\$ 0	\$ 0	\$ (4,721)	\$ (4,721)	\$ 0	\$ (4,721)
SAL	0	0	0	(4,962)	(4,962)	0	(4,962)
Total Borrowings and Other Financing Transactions	\$ 0	\$(333,496)	\$ (60,590)	\$ (14,965)			

⁽¹⁾ The average amount of borrowings outstanding during the period ended October 31, 2023 was \$16,571 at a weighted average interest rate of 5.176%. Average borrowings may include sale buyback transactions and reverse repurchase agreements, if held during the period.

⁽²⁾ Payable for sale buyback transactions includes \$6 of deferred price drop.

⁽³⁾ Net exposure represents the net receivable/payable that would be due from/to the counterparty in the event of default. Exposure from borrowings and other financing transactions can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

(n) FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED

WRITTEN OPTIONS:

OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

銘柄	ストライクプライス	満期日	契約数	プレミアム	市場価格
Call - 3-Month SOFR December 2023 Futures	\$ 96.125	12/15/2023	263	\$ (486)	\$ (5)
Call - 3-Month SOFR December 2023 Futures	96.375	12/15/2023	395	(823)	(15)
Call - 3-Month SOFR December 2023 Futures	98.000	12/15/2023	417	(339)	(3)
Put - 3-Month SOFR December 2023 Futures	96.125	12/15/2023	203	(390)	(795)
Put - 3-Month SOFR December 2023 Futures	96.375	12/15/2023	54	(115)	(245)
Put - 3-Month SOFR December 2023 Futures	96.500	12/15/2023	4	(4)	(19)
Total Written Options				\$ (2,157)	\$ (1,072)

FUTURES CONTRACTS:

銘柄	種類	限月	契約数	未実現評価 (損) 益	変動証拠金	
					資産	負債
3-Month SOFR December Futures	Long	03/2024	405	\$ (1,834)	\$ 0	\$ (110)
3-Month SOFR December Futures	Short	03/2025	212	1,268	21	0
3-Month SOFR December Futures	Short	03/2026	229	1,143	17	0
3-Month SOFR June Futures	Short	09/2024	266	1,838	30	0
3-Month SOFR June Futures	Short	09/2025	216	1,117	16	0
3-Month SOFR March Futures	Short	06/2024	354	2,506	27	0
3-Month SOFR March Futures	Short	06/2025	193	1,065	17	0
3-Month SOFR March Futures	Short	06/2026	215	1,065	13	0
3-Month SOFR September Futures	Long	12/2023	658	(2,402)	4	0
3-Month SOFR September Futures	Short	12/2024	247	1,601	28	0
3-Month SOFR September Futures	Short	12/2025	175	875	13	0
Australia Government 10-Year Bond December Futures	Short	12/2023	694	2,965	417	0
Euro-Bund 10-Year Bond December Futures	Long	12/2023	284	(866)	102	0
U.S. Treasury 2-Year Note December Futures	Long	12/2023	131	(98)	0	(13)
U.S. Treasury 10-Year Note December Futures	Long	12/2023	6,136	(11,722)	0	(1,055)
U.S. Treasury 20-Year Bond December Futures	Short	12/2023	608	6,292	209	0
U.S. Treasury Ultra 10-Year Note December Futures	Long	12/2023	3	(19)	0	(1)
U.S. Treasury Ultra 30-Year Bond December Futures	Short	12/2023	32	508	24	0
Total Futures Contracts				\$ 5,302	\$ 938	\$ (1,079)

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

参照エンティティ	固定受取金利	満期日	2023年10月31日時点の インプライド クレジット スプレッド ⁽²⁾		市場価格	未実現評価 (損) 益	変動証拠金		
			想定元本 ⁽³⁾				資産	負債	
Airbus SE	1.000%	06/20/2028	0.769%	EUR	600	\$ 7	\$ (7)	\$ 0	\$ (1)
AT&T, Inc.	1.000%	06/20/2024	0.544%	\$	18,700	75	74	1	0
AT&T, Inc.	1.000%	12/20/2025	0.772%		200	2	(1)	0	0
AT&T, Inc.	1.000%	06/20/2028	1.001%		2,600	3	26	0	0
Barclays Bank PLC	1.000%	12/20/2023	0.610%	EUR	7,200	13	4	0	0
Boeing Co.	1.000%	12/20/2024	0.443%	\$	4,300	31	71	1	0

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾ (Cont.)

参照エンティティ	固定受取金利	満期日	2023年10月31日時点の インプライド クレジット スプレッド ⁽²⁾		想定元本 ⁽³⁾	市場価格	未実現評価 (損) 益	変動証拠金	
								資産	負債
Boeing Co.	1.000%	06/20/2025	0.552%		\$ 3,100	\$ 25	\$ 69	\$ 0	\$ 0
Boeing Co.	1.000%	12/20/2025	0.610%		3,100	29	79	1	0
Ford Motor Credit Co. LLC	5.000%	06/20/2024	0.863%		700	23	(4)	1	0
Ford Motor Credit Co. LLC	5.000%	12/20/2024	1.013%		5,500	274	(205)	10	0
Ford Motor Credit Co. LLC	5.000%	06/20/2025	1.194%		1,100	72	22	2	0
Ford Motor Credit Co. LLC	5.000%	12/20/2025	1.290%		8,400	673	346	35	0
Ford Motor Credit Co. LLC	5.000%	06/20/2026	1.505%		100	9	5	0	0
Ford Motor Credit Co. LLC	5.000%	06/20/2027	1.902%		100	10	5	1	0
General Electric Co.	1.000%	12/20/2023	0.194%		17,200	39	(45)	0	0
Rolls-Royce PLC	1.000%	06/20/2025	1.009%	EUR	13,400	14	852	0	(32)
Rolls-Royce PLC	1.000%	06/20/2026	1.460%		3,800	(42)	264	37	0
Rolls-Royce PLC	1.000%	12/20/2026	1.675%		26,300	(515)	729	181	0
Verizon Communications, Inc.	1.000%	12/20/2024	0.684%	\$	8,300	39	15	0	0
Verizon Communications, Inc.	1.000%	12/20/2026	0.838%		2,500	14	(42)	1	0
Verizon Communications, Inc.	1.000%	06/20/2028	1.009%		8,000	7	19	1	0
Verizon Communications, Inc.	1.000%	12/20/2028	1.060%		2,000	(3)	2	1	0
						\$ 799	\$ 2,280	\$ 273	\$ (33)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾

参照指標	固定受取金利	満期日	2023年10月31日時点の インプライド クレジット スプレッド ⁽²⁾		想定元本 ⁽³⁾	市場価格 ⁽⁴⁾	未実現評価 (損) 益	変動証拠金	
								資産	負債
CDX-EM-30 Index	1.000%	12/20/2023			\$ 35,445	\$ 73	\$ 1,174	\$ 1	\$ 0
CDX-EM-31 Index	1.000%	06/20/2024			19,350	116	867	25	0
CDX-EM-32 Index	1.000%	12/20/2024			8,670	54	419	11	0
CDX-EM-34 Index	1.000%	12/20/2025			46,828	(1,614)	76	93	0
CDX-EM-35 Index	1.000%	06/20/2026			92	(2)	1	0	0
CDX-EM-36 Index	1.000%	12/20/2026			100,464	(1,991)	2,467	217	0
CDX-EM-37 Index	1.000%	06/20/2027			1,372	(44)	69	3	0
CDX-EM-38 Index	1.000%	12/20/2027			11,900	(441)	568	24	0
CDX-EM-39 Index	1.000%	06/20/2028			6,000	(258)	151	10	0
CDX-EM-40 Index	1.000%	12/20/2028			59,300	(3,174)	(227)	116	0
CDX-HY-34 Index	5.000%	06/20/2025			3,060	94	(16)	6	0
CDX-HY-35 Index	5.000%	12/20/2025			980	35	(51)	3	0
CDX-HY-36 Index	5.000%	06/20/2026			58,898	1,994	(3,554)	179	0
CDX-HY-37 Index	5.000%	12/20/2026			12,936	438	(284)	41	0
CDX-HY-38 Index	5.000%	06/20/2027			2,842	70	85	22	0
CDX-HY-39 Index	5.000%	12/20/2027			7,029	96	174	8	0
CDX-HY-40 Index	5.000%	06/20/2028			300	3	(5)	1	0
CDX-HY-41 Index	5.000%	12/20/2028			100,800	(37)	(621)	291	0
CDX-IG-37 Index	1.000%	12/20/2026			300	4	(3)	0	0
CDX-IG-38 Index	1.000%	06/20/2027			1,000	14	6	1	0
CDX-IG-39 Index	1.000%	12/20/2027			400	5	0	0	0
CDX-IG-40 Index	1.000%	06/20/2028			2,600	31	(7)	2	0
CDX-IG-41 Index	1.000%	12/20/2028			238,200	2,467	(539)	189	0
iTraxx Europe Series 33 Index	1.000%	06/20/2025		EUR	16,540	206	(174)	0	(18)
						\$ (1,861)	\$ 576	\$ 1,243	\$ (18)

INTEREST RATE SWAPS

変動金利の 支払/受取	変動金利 インデックス	固定金利	満期日	想定元本	市場価格	未実現評価 (損) 益	変動証拠金	
							資産	負債
Pay	3-Month EURIBOR	2.100%	04/11/2024	EUR 71,800	\$ 55	\$ 55	\$ 694	\$ 0
Pay	3-Month EURIBOR	2.100%	04/13/2024	108,200	82	82	29	0
Pay	3-Month EURIBOR	2.250%	04/26/2024	70,000	176	176	19	0
Pay	3-Month EURIBOR	2.250%	04/28/2024	65,600	175	175	17	0
Pay	3-Month EURIBOR	2.250%	05/03/2024	69,500	(519)	(519)	13	0
Pay	3-Month EURIBOR	2.100%	05/17/2024	63,400	(578)	(578)	14	0
Pay	3-Month ZAR SAJIBOR	8.410%	07/31/2028	ZAR 37,200	(15)	(15)	4	0
Pay	3-Month ZAR SAJIBOR	8.415%	07/31/2028	29,700	(11)	(11)	3	0
Pay	3-Month ZAR SAJIBOR	8.420%	07/31/2028	111,200	(41)	(41)	13	0
Pay	3-Month ZAR SAJIBOR	8.428%	07/31/2028	74,100	(26)	(26)	8	0
Pay	3-Month ZAR SAJIBOR	8.426%	08/01/2028	44,900	(16)	(16)	5	0

INTEREST RATE SWAPS (Cont.)

変動金利の 支払/受取	変動金利 インデックス	固定金利	満期日	想定元本	市場価格	未実現評価 (損) 益	変動証拠金	
							資産	負債
Pay	3-Month ZAR-SAJIBOR	8.460%	08/01/2028	ZAR 75,900	\$ (22)	\$ (22)	\$ 9	\$ 0
Pay	3-Month ZAR-SAJIBOR	8.460%	08/02/2028	76,900	(22)	(22)	9	0
Pay	3-Month ZAR-SAJIBOR	8.464%	08/02/2028	77,100	(22)	(22)	9	0
Pay	3-Month ZAR-SAJIBOR	8.550%	08/03/2028	82,900	(8)	(8)	9	0
Pay	3-Month ZAR-SAJIBOR	8.380%	08/04/2028	39,800	(19)	(19)	5	0
Pay	3-Month ZAR-SAJIBOR	8.410%	08/04/2028	96,000	(39)	(39)	11	0
Pay	3-Month ZAR-SAJIBOR	8.415%	08/04/2028	39,800	(16)	(16)	5	0
Pay	3-Month ZAR-SAJIBOR	8.421%	08/04/2028	40,700	(15)	(15)	5	0
Pay	3-Month ZAR-SAJIBOR	8.543%	08/04/2028	40,600	(4)	(4)	5	0
Pay	3-Month ZAR-SAJIBOR	8.380%	08/07/2028	76,600	(40)	(40)	9	0
Pay	3-Month ZAR-SAJIBOR	8.400%	08/07/2028	76,600	(33)	(33)	9	0
Pay	3-Month ZAR-SAJIBOR	8.410%	08/07/2028	22,600	(9)	(9)	2	0
Pay	6-Month Australian Bank Bill	4.750%	06/18/2024	AUD 28,000	2	(3,284)	0	(273)
Pay	6-Month Australian Bank Bill	3.250%	12/17/2024	39,200	(564)	(3,573)	0	(262)
Pay	6-Month Australian Bank Bill	4.250%	12/17/2024	41,400	(212)	(4,828)	0	(395)
Pay	6-Month Australian Bank Bill	3.500%	06/17/2025	38,850	(626)	(4,218)	0	(321)
Pay	6-Month Australian Bank Bill	2.750%	06/17/2026	3,870	(142)	(422)	0	(29)
Pay	6-Month Australian Bank Bill	3.000%	03/21/2027	313,890	(11,395)	(39,719)	0	(2,806)
Receive	6-Month EURIBOR	(0.453%)	12/29/2023	EUR 4,300	111	111	0	(2)
Receive	6-Month EURIBOR	(0.425%)	06/28/2024	4,200	195	195	0	(2)
Pay	6-Month EURIBOR	0.550%	08/10/2024	21,000	(754)	(754)	9	0
Receive	6-Month EURIBOR	(0.395%)	12/30/2024	1,900	130	130	0	(2)
Receive	6-Month EURIBOR	(0.363%)	06/30/2025	3,500	292	292	0	(3)
Receive	6-Month EURIBOR	(0.329%)	12/30/2025	2,300	232	232	0	(3)
Receive	6-Month EURIBOR	(0.294%)	06/30/2026	1,100	125	125	0	(2)
Pay	6-Month EURIBOR	1.000%	05/13/2027	56,700	(5,296)	(5,296)	91	0
Pay	6-Month EURIBOR	3.370%	10/09/2028	21,800	105	105	46	0
Pay	6-Month EURIBOR	3.450%	10/20/2028	20,300	180	180	42	0
Receive	6-Month EURIBOR	(0.150%)	03/18/2030	123,000	25,997	22,436	0	(482)
Receive	6-Month EURIBOR	0.150%	06/17/2030	26,800	5,583	5,583	0	(64)
Pay	6-Month EURIBOR	2.000%	09/21/2032	194,130	(21,119)	(23,932)	616	0
Pay	6-Month EURIBOR	2.547%	03/09/2033	46,800	(2,517)	(2,517)	127	0
Pay	6-Month EURIBOR	3.270%	08/21/2033	12,000	(86)	(86)	34	0
Receive ⁽⁵⁾	6-Month EURIBOR	3.000%	03/20/2034	229,900	6,431	4,026	0	(675)
Receive	6-Month EURIBOR	0.250%	03/18/2050	37,600	20,715	17,703	0	(265)
Receive ⁽⁵⁾	6-Month EURIBOR	0.830%	12/09/2052	186,200	14,708	13,606	0	(94)
Pay	Bank of Japan Uncollateralized Overnight Call Rate	0.176%	04/27/2027	¥ 3,890,000	(287)	(287)	0	(51)
Receive	Bank of Japan Uncollateralized Overnight Call Rate	(0.020%)	09/20/2028	67,650,000	16,757	15,171	909	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate	0.000%	03/15/2029	75,360,000	21,332	20,588	1,456	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate	0.400%	06/15/2032	6,300,000	2,263	2,254	207	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate	0.500%	03/15/2042	3,350,000	4,005	2,983	35	0
Pay	Bank of Japan Uncollateralized Overnight Call Rate	0.711%	04/27/2042	1,020,000	994	994	59	0
Pay	BRL-CDI-Compounded	11.140%	01/02/2025	BRL 4,400	(24)	(24)	0	0
Pay	BRL-CDI-Compounded	11.160%	01/02/2025	2,900	(15)	(15)	0	0
Pay	BRL-CDI-Compounded	11.350%	01/02/2025	3,600	(16)	(16)	0	0
Pay	BRL-CDI-Compounded	12.000%	01/02/2025	9,800	(15)	(15)	1	0
Pay	BRL-CDI-Compounded	12.080%	01/02/2025	16,300	(18)	(18)	2	0
Pay	BRL-CDI-Compounded	12.140%	01/02/2025	8,200	(7)	(7)	1	0
Pay	BRL-CDI-Compounded	12.145%	01/02/2025	8,000	(7)	(7)	1	0
Pay	BRL-CDI-Compounded	12.160%	01/02/2025	16,400	(13)	(13)	2	0
Pay	BRL-CDI-Compounded	9.840%	01/02/2026	76,500	(371)	(371)	0	0
Pay	BRL-CDI-Compounded	9.865%	01/02/2026	38,600	(183)	(183)	0	0
Pay	BRL-CDI-Compounded	9.905%	01/02/2026	58,200	(266)	(266)	0	0
Pay	BRL-CDI-Compounded	10.018%	01/02/2026	145,800	(615)	(615)	0	(1)
Pay	BRL-CDI-Compounded	10.050%	01/02/2026	144,700	(596)	(596)	0	(1)
Pay	BRL-CDI-Compounded	10.070%	01/02/2026	143,400	(587)	(587)	0	(1)
Pay	BRL-CDI-Compounded	9.961%	01/04/2027	107,700	(645)	(645)	0	(4)
Pay	BRL-CDI-Compounded	10.000%	01/04/2027	26,000	(150)	(150)	0	(1)
Pay	BRL-CDI-Compounded	10.004%	01/04/2027	118,400	(689)	(689)	0	(4)
Pay	BRL-CDI-Compounded	10.053%	01/04/2027	223,400	(1,257)	(1,257)	0	(8)

INTEREST RATE SWAPS (Cont.)

変動金利の 支払/受取	変動金利 インデックス	固定金利	満期日	想定元本	市場価格	未実現評価 (損) 益	変動証拠金	
							資産	負債
Pay	BRL-CDI-Compounded	10.101%	01/04/2027	BRL 55,600	\$ (302)	\$ (302)	\$ 0	\$ (2)
Pay	BRL-CDI-Compounded	11.220%	01/04/2027	5,300	(21)	(21)	0	0
Pay	BRL-CDI-Compounded	11.245%	01/04/2027	2,700	(10)	(10)	0	0
Pay	BRL-CDI-Compounded	11.260%	01/04/2027	2,700	(10)	(10)	0	0
Pay	BRL-CDI-Compounded	11.700%	01/04/2027	1,400	(1)	(1)	0	0
Pay	BRL-CDI-Compounded	11.715%	01/04/2027	5,900	(5)	(5)	0	0
Pay	BRL-CDI-Compounded	11.870%	01/04/2027	14,100	1	1	0	(1)
Pay ⁽²⁾	Canadian Overnight Repo Rate							
	Average	3.750%	12/20/2025	CAD 160,300	(1,849)	876	115	0
Receive	IBMXID	8.675%	04/03/2024	MXN 851,700	617	617	0	(1)
Receive	IBMXID	8.660%	04/04/2024	352,700	257	257	0	(1)
Receive	IBMXID	8.750%	04/05/2024	265,800	187	187	0	0
Pay	IBMXID	5.980%	08/26/2024	11,300	(28)	(17)	0	0
Pay	IBMXID	7.670%	03/05/2025	662,400	(1,652)	(426)	0	(45)
Pay	IBMXID	7.710%	03/07/2025	435,800	(1,071)	(2,400)	128	0
Pay	IBMXID	7.715%	03/07/2025	433,300	(1,064)	(2,390)	127	0
Pay	IBMXID	7.570%	03/18/2025	612,000	(1,547)	(3,091)	288	0
Pay	IBMXID	5.160%	06/06/2025	39,200	(187)	(187)	1	0
Pay	IBMXID	5.950%	01/30/2026	104,300	(547)	(381)	8	0
Receive	IBMXID	8.410%	03/31/2027	102,000	269	269	0	(6)
Receive	IBMXID	8.730%	04/06/2027	108,200	226	226	0	(6)
Pay	IBMXID	8.300%	06/16/2028	174,900	(547)	(458)	19	0
Pay	IBMXID	8.512%	07/24/2028	316,600	(842)	(842)	26	0
Pay	IBMXID	8.444%	07/25/2028	418,600	(1,171)	(1,171)	35	0
Pay	IBMXID	8.471%	07/26/2028	211,000	(577)	(577)	18	0
Pay	IBMXID	8.550%	07/27/2028	106,800	(274)	(274)	9	0
Pay	IBMXID	8.566%	07/27/2028	635,400	(1,622)	(1,622)	53	0
Pay	IBMXID	8.620%	07/28/2028	109,100	(263)	(263)	9	0
Pay	IBMXID	8.636%	07/28/2028	217,600	(518)	(518)	18	0
Pay	IBMXID	8.640%	07/28/2028	43,600	(103)	(103)	4	0
Pay	IBMXID	8.650%	07/28/2028	110,100	(259)	(259)	9	0
Pay	IBMXID	8.660%	07/28/2028	108,800	(253)	(253)	9	0
Pay	IBMXID	8.600%	07/31/2028	173,800	(424)	(418)	15	0
Receive	IBMXID	7.495%	01/14/2032	52,800	363	147	13	0
Receive	IBMXID	7.498%	01/15/2032	218,400	1,503	607	54	0
Receive	IBMXID	8.732%	03/30/2032	54,100	157	157	0	(9)
Receive	IBMXID	8.701%	03/31/2032	127,000	381	381	0	(21)
Pay	Secured Overnight Financing Rate	1.270%	11/04/2023	\$ 2,801,300	(23,162)	(6,643)	0	(26)
Pay	Secured Overnight Financing Rate	1.000%	01/26/2024	26,500	(250)	(250)	0	0
Pay	Secured Overnight Financing Rate	1.700%	03/06/2024	59,600	(1,190)	(1,190)	0	(1)
Pay	Secured Overnight Financing Rate	5.100%	05/22/2024	3,900,430	(12,060)	(5,906)	0	(303)
Pay	Secured Overnight Financing Rate	5.400%	06/06/2024	2,242,310	(613)	757	0	(209)
Pay	Secured Overnight Financing Rate	4.040%	06/20/2024	63,200	(871)	(871)	0	(7)
Pay	Secured Overnight Financing Rate	4.060%	06/20/2024	252,800	(3,433)	(3,433)	0	(27)
Pay	Secured Overnight Financing Rate	4.140%	06/22/2024	105,300	(1,356)	(1,356)	0	(11)
Pay	Secured Overnight Financing Rate	3.050%	07/21/2024	66,800	(1,582)	(1,582)	0	(9)
Pay	Secured Overnight Financing Rate	3.052%	07/24/2024	66,800	(1,577)	(1,577)	0	(10)
Pay	Secured Overnight Financing Rate	2.765%	07/27/2024	67,000	(1,780)	(1,780)	0	(11)
Pay	Secured Overnight Financing Rate	2.993%	10/13/2024	31,700	(747)	(747)	0	(8)
Pay	Secured Overnight Financing Rate	2.920%	10/17/2024	69,400	(1,672)	(1,672)	0	(17)
Pay	Secured Overnight Financing Rate	3.018%	10/24/2024	28,100	(648)	(648)	0	(7)
Pay	Secured Overnight Financing Rate	3.140%	10/25/2024	27,700	(605)	(605)	0	(7)
Pay	Secured Overnight Financing Rate	3.190%	10/25/2024	27,700	(592)	(592)	0	(7)
Pay	Secured Overnight Financing Rate	3.225%	10/25/2024	27,700	(582)	(582)	0	(7)
Pay	Secured Overnight Financing Rate	2.973%	10/27/2024	27,600	(649)	(649)	0	(7)
Pay	Secured Overnight Financing Rate	2.841%	10/31/2024	27,500	(678)	(678)	0	(7)
Receive	Secured Overnight Financing Rate	2.500%	12/18/2024	62,500	2,353	5,066	21	0
Receive ⁽³⁾	Secured Overnight Financing Rate	2.450%	12/20/2024	428,400	11,763	11,793	146	0
Receive ⁽³⁾	Secured Overnight Financing Rate	2.350%	01/17/2025	214,000	5,932	5,909	76	0
Receive	Secured Overnight Financing Rate	1.300%	03/16/2025	62,600	3,773	3,773	23	0
Receive	Secured Overnight Financing Rate	1.300%	03/18/2025	62,600	3,783	3,783	28	0
Pay	Secured Overnight Financing Rate	4.500%	05/22/2025	2,011,060	(26,164)	(20,336)	0	(1,009)
Pay	Secured Overnight Financing Rate	4.900%	06/06/2025	1,156,360	(5,833)	(7,518)	0	(599)
Receive	Secured Overnight Financing Rate	2.000%	06/20/2025	117,800	6,669	9,082	65	0
Receive ⁽³⁾	Secured Overnight Financing Rate	1.600%	01/16/2026	167,700	10,055	7,921	115	0
Receive ⁽³⁾	Secured Overnight Financing Rate	2.300%	01/17/2026	120,700	5,675	5,649	84	0

INTEREST RATE SWAPS (Cont.)

変動金利の 支払/受取	変動金利 インデックス	固定金利	満期日	想定元本	市場価格	未実現評価 (損)	資産	負債	変動証拠金
Receive	Secured Overnight Financing Rate	0.928%	05/08/2026	\$ 25,800	\$ 2,784	\$ 2,784	\$ 22	\$ 0	0
Receive	Secured Overnight Financing Rate	0.940%	06/08/2026	35,000	3,719	3,719	32	0	0
Receive	Secured Overnight Financing Rate	0.500%	06/16/2026	251,400	29,158	25,308	196	0	0
Receive	Secured Overnight Financing Rate	1.030%	06/17/2026	43,000	4,447	4,447	38	0	0
Receive	Secured Overnight Financing Rate	1.010%	06/24/2026	39,800	4,123	4,123	36	0	0
Receive	Secured Overnight Financing Rate	1.250%	12/15/2026	3,300	370	441	4	0	0
Receive	Secured Overnight Financing Rate	1.740%	12/16/2026	15,800	1,469	1,469	14	0	0
Pay	Secured Overnight Financing Rate	1.380%	01/04/2027	37,200	(3,867)	(3,867)	0	(34)	0
Pay	Secured Overnight Financing Rate	1.570%	01/11/2027	21,300	(2,075)	(2,075)	0	(23)	0
Pay	Secured Overnight Financing Rate	1.570%	01/12/2027	13,400	(1,305)	(211)	0	(14)	0
Pay	Secured Overnight Financing Rate	1.425%	01/18/2027	25,400	(2,587)	(374)	0	(27)	0
Pay	Secured Overnight Financing Rate	1.443%	01/18/2027	27,300	(2,767)	(2,767)	0	(25)	0
Receive	Secured Overnight Financing Rate	1.350%	01/20/2027	19,000	1,979	1,979	21	0	0
Pay	Secured Overnight Financing Rate	1.418%	01/20/2027	12,700	(1,295)	(1,295)	0	(14)	0
Pay	Secured Overnight Financing Rate	1.550%	01/20/2027	84,500	(8,253)	(7,961)	0	(82)	0
Receive	Secured Overnight Financing Rate	1.580%	02/05/2027	28,000	3,107	3,107	26	0	0
Pay	Secured Overnight Financing Rate	1.580%	02/16/2027	26,400	(2,897)	(719)	0	(29)	0
Receive	Secured Overnight Financing Rate	1.450%	02/17/2027	62,000	7,062	7,062	68	0	0
Pay	Secured Overnight Financing Rate	1.700%	02/17/2027	248,100	(26,263)	(25,330)	0	(273)	0
Receive	Secured Overnight Financing Rate	1.420%	02/24/2027	46,300	5,304	5,304	51	0	0
Pay	Secured Overnight Financing Rate	1.650%	02/24/2027	154,200	(16,523)	(15,966)	0	(169)	0
Pay	Secured Overnight Financing Rate	1.620%	04/18/2027	26,900	(3,092)	(3,092)	0	(26)	0
Pay	Secured Overnight Financing Rate	1.783%	04/22/2027	20,100	(2,183)	(2,183)	0	(20)	0
Pay	Secured Overnight Financing Rate	1.788%	05/03/2027	20,600	(2,231)	(2,231)	0	(20)	0
Pay	Secured Overnight Financing Rate	1.000%	06/15/2027	51,050	(6,925)	(6,075)	0	(54)	0
Receive	Secured Overnight Financing Rate	1.000%	06/15/2027	68,850	9,347	7,052	69	0	0
Pay	Secured Overnight Financing Rate	2.850%	08/30/2027	24,600	(1,605)	(1,605)	0	(26)	0
Pay	Secured Overnight Financing Rate	3.050%	09/07/2027	12,500	(721)	(721)	0	(14)	0
Pay	Secured Overnight Financing Rate	2.955%	10/04/2027	25,100	(1,510)	(1,510)	0	(27)	0
Receive	Secured Overnight Financing Rate	3.750%	12/13/2027	25,200	1,040	1,040	29	0	0
Pay	Secured Overnight Financing Rate	2.500%	12/20/2027	259,700	(23,608)	(40,051)	0	(273)	0
Pay	Secured Overnight Financing Rate	2.490%	01/09/2028	190,500	(16,162)	(5,999)	0	(199)	0
Pay	Secured Overnight Financing Rate	3.800%	03/10/2028	38,100	(1,476)	(1,476)	0	(45)	0
Pay	Secured Overnight Financing Rate	1.280%	03/24/2028	73,200	(10,563)	(10,563)	0	(77)	0
Receive	Secured Overnight Financing Rate	1.235%	05/12/2028	13,100	2,029	2,029	13	0	0
Pay	Secured Overnight Financing Rate	0.500%	06/16/2028	366,282	(67,527)	(11,766)	0	(377)	0
Receive	Secured Overnight Financing Rate	3.250%	06/21/2028	131,000	8,071	9,635	162	0	0
Pay	Secured Overnight Financing Rate	2.700%	07/21/2028	14,100	(1,205)	(1,205)	0	(17)	0
Pay	Secured Overnight Financing Rate	2.675%	07/24/2028	14,400	(1,245)	(1,245)	0	(18)	0
Pay	Secured Overnight Financing Rate	2.468%	07/27/2028	14,200	(1,359)	(1,359)	0	(17)	0
Pay	Secured Overnight Financing Rate	3.800%	09/05/2028	67,400	(2,347)	(2,347)	0	(87)	0
Pay	Secured Overnight Financing Rate	1.500%	12/15/2028	29,662	(4,597)	(5,266)	0	(36)	0
Receive	Secured Overnight Financing Rate	1.500%	01/12/2029	14,850	2,230	2,230	18	0	0
Pay	Secured Overnight Financing Rate	1.700%	01/12/2029	54,000	(7,584)	(2,123)	0	(67)	0
Pay	Secured Overnight Financing Rate	1.518%	01/20/2029	7,600	(1,133)	(1,133)	0	(9)	0
Pay	Secured Overnight Financing Rate	1.630%	01/20/2029	10,600	(1,523)	(1,523)	0	(13)	0
Pay	Secured Overnight Financing Rate	1.630%	01/26/2029	12,700	(1,819)	(1,819)	1,831	0	0
Pay	Secured Overnight Financing Rate	1.618%	02/09/2029	4,800	(772)	(772)	0	(6)	0
Pay	Secured Overnight Financing Rate	1.000%	06/15/2029	6,100	(1,158)	(993)	0	(8)	0
Receive	Secured Overnight Financing Rate	1.000%	06/15/2029	97,910	18,597	14,229	133	0	0
Pay	Secured Overnight Financing Rate	1.750%	06/15/2029	59,920	(9,005)	(5,288)	6	(58)	0
Pay	Secured Overnight Financing Rate	3.000%	06/19/2029	275,100	(25,328)	(57,045)	0	(391)	0
Pay	Secured Overnight Financing Rate	3.050%	09/08/2029	12,400	(980)	(980)	0	(19)	0
Pay	Secured Overnight Financing Rate	3.100%	09/09/2029	12,400	(945)	(945)	0	(19)	0
Receive	Secured Overnight Financing Rate	1.750%	01/23/2030	14,000	2,249	2,249	21	0	0
Receive	Secured Overnight Financing Rate	1.870%	01/23/2030	14,000	2,154	2,154	21	0	0
Pay	Secured Overnight Financing Rate	3.470%	02/22/2030	39,200	(2,700)	(2,700)	0	(63)	0
Pay	Secured Overnight Financing Rate	3.340%	02/23/2030	32,800	(2,522)	(2,522)	0	(52)	0
Receive	Secured Overnight Financing Rate	1.610%	02/28/2030	14,100	2,553	2,553	21	0	0
Pay	Secured Overnight Financing Rate	3.525%	03/02/2030	14,000	(917)	(917)	0	(23)	0
Receive	Secured Overnight Financing Rate	1.430%	03/17/2030	31,300	5,946	5,946	47	0	0
Receive	Secured Overnight Financing Rate	1.250%	06/17/2030	9,500	1,959	1,764	14	0	0
Receive	Secured Overnight Financing Rate	3.000%	06/21/2030	339,400	32,322	32,302	559	0	0
Pay	Secured Overnight Financing Rate	3.500%	06/22/2030	98,200	(6,391)	(6,391)	0	(164)	0
Receive	Secured Overnight Financing Rate	0.678%	07/29/2030	12,400	2,919	2,919	0	(2,899)	0
Receive	Secured Overnight Financing Rate	0.674%	08/05/2030	12,000	2,991	2,991	17	0	0

INTEREST RATE SWAPS (Cont.)

変動金利の 支払/受取	変動金利 インデックス	固定金利	満期日	想定元本	市場価格	未実現評価 (損) 益	変動証拠金	
							資産	負債
Pay	Secured Overnight Financing Rate	3.800%	08/22/2030	\$ 8,900	\$ (404)	\$ (404)	\$ 0	151
Receive	Secured Overnight Financing Rate	1.000%	12/16/2030	7,588	1,778	1,725	11	0
Receive ⁽⁵⁾	Secured Overnight Financing Rate	3.500%	12/20/2030	1,195,800	71,103	61,992	2,142	0
Pay	Secured Overnight Financing Rate	0.750%	06/16/2031	13,609	(3,593)	(2,341)	0	(19)
Receive	Secured Overnight Financing Rate	0.750%	06/16/2031	335,400	88,106	61,539	568	0
Receive	Secured Overnight Financing Rate	1.450%	07/16/2031	23,600	5,046	5,046	36	0
Receive	Secured Overnight Financing Rate	1.370%	07/19/2031	10,500	2,301	2,301	16	0
Receive	Secured Overnight Financing Rate	1.360%	07/20/2031	15,700	3,450	3,450	24	0
Receive	Secured Overnight Financing Rate	1.405%	09/07/2031	25,500	5,825	5,825	39	0
Pay	Secured Overnight Financing Rate	1.500%	10/05/2031	15,500	(3,420)	(3,420)	0	(24)
Pay	Secured Overnight Financing Rate	1.535%	10/15/2031	15,400	(3,354)	(3,354)	0	(24)
Pay	Secured Overnight Financing Rate	1.535%	10/22/2031	10,300	(2,239)	(2,239)	0	(16)
Pay	Secured Overnight Financing Rate	1.545%	10/26/2031	10,300	(2,231)	(2,231)	2,192	0
Pay	Secured Overnight Financing Rate	1.735%	01/12/2032	10,100	(2,078)	(2,078)	0	(16)
Pay	Secured Overnight Financing Rate	1.655%	01/24/2032	12,700	(2,679)	(2,679)	0	(20)
Pay	Secured Overnight Financing Rate	1.788%	02/02/2032	9,600	(2,082)	(2,082)	0	(18)
Pay	Secured Overnight Financing Rate	1.650%	02/08/2032	16,100	(3,574)	(3,574)	0	(30)
Pay	Secured Overnight Financing Rate	2.000%	02/18/2032	23,000	(4,591)	(4,591)	0	(38)
Pay	Secured Overnight Financing Rate	1.730%	02/24/2032	15,200	(3,276)	(3,276)	0	(29)
Pay	Secured Overnight Financing Rate	1.765%	03/16/2032	5,300	(1,126)	(1,126)	0	(10)
Receive	Secured Overnight Financing Rate	2.385%	06/08/2032	10,400	1,699	1,699	21	0
Pay	Secured Overnight Financing Rate	1.250%	06/15/2032	55,640	(13,768)	(4,683)	188	0
Receive	Secured Overnight Financing Rate	1.250%	06/15/2032	45,970	11,386	9,630	86	0
Pay	Secured Overnight Financing Rate	1.750%	06/15/2032	78,300	(16,472)	(12,197)	0	(148)
Receive	Secured Overnight Financing Rate	1.500%	06/21/2032	12,800	3,054	2,630	22	0
Pay	Secured Overnight Financing Rate	3.050%	09/06/2032	18,800	(2,086)	(2,086)	0	(39)
Receive	Secured Overnight Financing Rate	3.610%	12/12/2032	10,100	811	811	22	0
Receive	Secured Overnight Financing Rate	3.350%	12/14/2032	5,000	510	510	11	0
Pay	Secured Overnight Financing Rate	3.400%	02/23/2033	31,600	(3,083)	(3,083)	0	(70)
Pay	Secured Overnight Financing Rate	3.430%	02/27/2033	21,500	(2,044)	(2,044)	0	(48)
Pay	Secured Overnight Financing Rate	3.370%	03/01/2033	20,800	(2,079)	(2,079)	0	(46)
Pay	Secured Overnight Financing Rate	3.405%	03/01/2033	20,300	(1,971)	(1,971)	0	(45)
Pay	Secured Overnight Financing Rate	3.300%	03/06/2033	20,200	(2,135)	(2,135)	0	(45)
Pay	Secured Overnight Financing Rate	3.450%	03/07/2033	38,300	(3,575)	(3,575)	0	(85)
Receive	Secured Overnight Financing Rate	3.500%	05/22/2033	911,110	80,245	71,481	2,067	0
Receive	Secured Overnight Financing Rate	3.700%	06/06/2033	529,370	37,830	42,122	1,216	0
Pay	Secured Overnight Financing Rate	3.300%	06/14/2033	77,300	(8,019)	(8,019)	0	(175)
Pay	Secured Overnight Financing Rate	3.000%	06/21/2033	230	(29)	(29)	0	(1)
Receive	Secured Overnight Financing Rate	3.000%	06/21/2033	366,140	46,817	45,285	818	0
Pay	Secured Overnight Financing Rate	3.500%	06/21/2033	65,300	(5,704)	(5,704)	0	(149)
Pay	Secured Overnight Financing Rate	3.650%	07/10/2033	37,000	(2,767)	(2,767)	0	(86)
Pay	Secured Overnight Financing Rate	3.750%	07/12/2033	31,800	(2,119)	(2,119)	0	(74)
Pay	Secured Overnight Financing Rate	3.730%	08/03/2033	10,600	(718)	(718)	0	(25)
Pay	Secured Overnight Financing Rate	3.735%	08/07/2033	12,100	(814)	(814)	0	(28)
Pay	Secured Overnight Financing Rate	3.760%	08/23/2033	35,500	(2,299)	(2,299)	0	(83)
Pay	Secured Overnight Financing Rate	3.800%	08/30/2033	17,800	(1,092)	(1,092)	0	(42)
Pay	Secured Overnight Financing Rate	3.900%	08/30/2033	35,900	(1,913)	(1,913)	0	(85)
Pay	Secured Overnight Financing Rate	4.030%	10/04/2033	33,900	(1,421)	(1,421)	0	(81)
Pay	Secured Overnight Financing Rate	4.175%	10/10/2033	16,300	(492)	(492)	0	(40)
Pay	Secured Overnight Financing Rate	4.150%	10/12/2033	16,300	(524)	(524)	0	(39)
Pay	Secured Overnight Financing Rate	4.200%	10/18/2033	14,000	(392)	(392)	0	(34)
Pay	Secured Overnight Financing Rate	4.220%	10/20/2033	16,400	(432)	(432)	0	(40)
Pay	Secured Overnight Financing Rate	4.230%	10/23/2033	8,800	(224)	(224)	0	(21)
Pay	Secured Overnight Financing Rate	4.255%	10/23/2033	8,800	(206)	(206)	0	(21)
Pay	Secured Overnight Financing Rate	4.393%	10/25/2033	8,200	(102)	(102)	0	(20)
Pay	Secured Overnight Financing Rate	4.450%	10/31/2033	10,200	(79)	(79)	0	(25)
Pay ⁽⁶⁾	Secured Overnight Financing Rate	4.435%	11/01/2033	8,600	(76)	(76)	0	(76)
Pay ⁽⁶⁾	Secured Overnight Financing Rate	4.450%	11/01/2033	16,900	(129)	(129)	0	(129)
Pay ⁽⁶⁾	Secured Overnight Financing Rate	3.500%	12/20/2033	7,200	(589)	(17)	0	(17)
Receive	Secured Overnight Financing Rate	2.500%	06/20/2048	7,900	2,581	3,676	33	0
Receive	Secured Overnight Financing Rate	1.910%	10/17/2049	11,400	4,845	4,850	43	0
Receive	Secured Overnight Financing Rate	1.895%	10/18/2049	11,400	4,869	4,834	42	0
Receive	Secured Overnight Financing Rate	2.000%	01/15/2050	8,800	3,580	3,784	34	0
Receive	Secured Overnight Financing Rate	1.625%	01/16/2050	22,500	10,487	3,502	81	0
Receive	Secured Overnight Financing Rate	1.750%	01/22/2050	47,500	21,191	19,434	174	0
Receive	Secured Overnight Financing Rate	1.625%	02/03/2050	42,500	20,340	17,516	154	0

INTEREST RATE SWAPS (Cont.)

変動金利の支払/受取	変動金利 インデックス	固定金利	満期日	想定元本	市場価格	未実現評価 (損) 益	変動証拠金		
							資産	負債	
Receive	Secured Overnight Financing Rate	1.875%	02/07/2050	\$ 2,700	\$ 1,187	\$ 1,187	\$ 10	\$ 0	
Receive	Secured Overnight Financing Rate	1.500%	06/17/2050	1,200	595	717	4	0	
Pay	Secured Overnight Financing Rate	1.215%	10/13/2050	14,900	(8,029)	(8,029)	0	(50)	
Pay	Secured Overnight Financing Rate	1.144%	11/04/2050	9,000	(5,031)	(5,031)	0	(30)	
Receive	Secured Overnight Financing Rate	1.250%	12/16/2050	128,700	69,199	56,021	431	0	
Pay	Secured Overnight Financing Rate	1.485%	01/13/2051	13,900	(6,881)	(6,881)	0	(50)	
Pay	Secured Overnight Financing Rate	1.595%	01/13/2051	14,700	(7,020)	(7,020)	0	(54)	
Pay	Secured Overnight Financing Rate	1.523%	01/19/2051	8,900	(4,348)	(4,348)	0	(32)	
Pay	Secured Overnight Financing Rate	1.550%	01/21/2051	10,400	(5,033)	(5,033)	0	(38)	
Pay	Secured Overnight Financing Rate	1.590%	02/09/2051	98,800	(48,417)	(48,417)	0	(361)	
Receive	Secured Overnight Financing Rate	1.250%	06/16/2051	386,100	208,398	142,941	1,456	0	
Receive	Secured Overnight Financing Rate	1.945%	06/23/2051	22,200	9,568	9,568	84	0	
Receive	Secured Overnight Financing Rate	1.785%	08/12/2051	13,100	6,046	6,046	50	0	
Pay	Secured Overnight Financing Rate	1.815%	01/24/2052	2,500	(1,118)	(1,118)	0	(10)	
Pay	Secured Overnight Financing Rate	1.867%	01/26/2052	2,500	(1,097)	(1,097)	1,087	0	
Receive	Secured Overnight Financing Rate	1.750%	06/15/2052	96,100	41,758	32,698	409	0	
Pay	Secured Overnight Financing Rate	3.080%	02/23/2053	11,200	(2,487)	(2,487)	0	(57)	
Pay	Secured Overnight Financing Rate	3.370%	07/12/2053	22,400	(3,741)	(3,741)	0	(118)	
Pay	Secured Overnight Financing Rate	2.550%	07/21/2053	3,600	(1,091)	(1,091)	0	(17)	
Pay	Secured Overnight Financing Rate	2.537%	07/24/2053	3,600	(1,098)	(1,098)	0	(17)	
Pay	Secured Overnight Financing Rate	3.830%	10/12/2053	5,100	(439)	(439)	0	(29)	
Pay	Secured Overnight Financing Rate	3.880%	10/16/2053	5,100	(396)	(396)	0	(29)	
Pay	Secured Overnight Financing Rate	3.870%	10/17/2053	5,500	(436)	(436)	0	(31)	
Pay	Sterling Overnight Interbank Average Rate	4.320%	10/20/2033	GBP 7,300	(39)	(38)	26	0	
Receive ⁽ⁱ⁾	Sterling Overnight Interbank Average Rate	4.500%	03/20/2034	68,850	(1,126)	1,067	0	(182)	
Pay	Sterling Overnight Interbank Average Rate	1.096%	02/14/2052	5,500	(3,639)	(3,639)	25	0	
Pay	Sterling Overnight Interbank Average Rate	1.060%	02/21/2052	2,500	(1,671)	(1,671)	11	0	
Pay	Sterling Overnight Interbank Average Rate	1.101%	02/21/2052	2,500	(1,650)	(1,650)	11	0	
Receive ⁽ⁱ⁾	Sterling Overnight Interbank Average Rate	1.175%	02/28/2052	5,200	(3,352)	(3,352)	24	0	
Receive	UK Retail Price Index	4.250%	03/20/2054	3,800	32	221	0	(23)	
Receive	UK Retail Price Index	0.000%	09/15/2031	34,900	(5,753)	(5,753)	48	0	
Receive	UK Retail Price Index	0.000%	10/15/2031	46,300	(6,887)	(6,827)	46	0	
Receive	UK Retail Price Index	0.000%	11/15/2031	23,300	(3,119)	(2,867)	60	0	
						\$ 431,204	\$ 303,630	\$ 23,351	\$ (17,160)
Total Swap Agreements						\$ 430,142	\$ 306,486	\$ 24,867	\$ (17,211)

FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED SUMMARY

The following is a summary of the market value and variation margin of Exchange-Traded or Centrally Cleared Financial Derivative Instruments as of October 31, 2023:

- (o) Securities with an aggregate market value of \$231,130 and cash of \$27,731 have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of October 31, 2023. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

	金融派生商品資産				金融派生商品負債			
	市場価格	変動証拠金資産			市場価格	変動証拠金負債		
		買いオプション	先物	スワップ		合計	売りオプション	先物
Total Exchange-Traded or Centrally Cleared	\$ 0	\$ 938	\$ 24,867	\$ 25,805	\$ (1,072)	\$ (1,079)	\$ (17,211)	\$ (19,362)

⁽ⁱ⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽ⁱⁱ⁾ Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues or sovereign issues as of period end serve as indicators of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

⁽ⁱⁱⁱ⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

⁶⁶ The prices and resulting values for credit default swap agreements serve as indicators of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced underlying's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

⁶⁷ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

(p) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

FORWARD FOREIGN CURRENCY CONTRACTS:

取引相手	決済月	受渡し通貨	受取通貨	未実現評価 (損) 益	
				資産	負債
AZD	11/2023	\$ 8,365	AUD 13,177	\$ 0	\$ (22)
AZD	12/2023	AUD 13,177	\$ 8,374	22	0
AZD	03/2024	CNH 134,778	18,699	149	0
BOA	11/2023	BRL 56,241	11,120	0	(30)
BOA	11/2023	CDP 62,570,000	14,679	0	(345)
BOA	11/2023	EUR 669,706	708,085	206	0
BOA	11/2023	PEN 26,411	6,863	0	(22)
BOA	11/2023	\$ 4,279	AUD 6,751	0	(5)
BOA	11/2023	11,213	BRL 56,241	0	(62)
BOA	11/2023	5,308	CAD 7,243	0	(90)
BOA	11/2023	12	CLP 10,069	0	0
BOA	11/2023	1,722	JPY 258,400	0	(16)
BOA	11/2023	14,150	PEN 52,571	0	(446)
BOA	12/2023	AUD 6,751	\$ 4,284	5	0
BOA	12/2023	KRW 9,358,124	7,024	98	0
BOA	12/2023	PEN 4,007	1,048	6	0
BOA	12/2023	TWD 28,641	895	11	0
BOA	12/2023	\$ 8,570	INR 713,399	0	(17)
BOA	12/2023	6,851	PEN 26,411	22	0
BOA	01/2024	ZAR 10,340	\$ 538	0	(10)
BOA	02/2024	\$ 154	CNY 1,089	0	(3)
BOA	03/2024	CNH 189,698	\$ 26,191	82	0
BOA	03/2024	\$ 680	IDR 10,617,491	0	(16)
BPS	11/2023	AUD 1,968	\$ 1,243	0	(3)
BPS	11/2023	BRL 41,146	8,119	0	(38)
BPS	11/2023	CLP 31,237,403	33,473	0	(1,310)
BPS	11/2023	GBP 370,780	451,656	1,734	0
BPS	11/2023	IDR 27,546,121	1,750	22	0
BPS	11/2023	21,859,014	1,400	27	0
BPS	11/2023	7,874,575	500	6	0
BPS	11/2023	109,908,701	6,930	37	0
BPS	11/2023	JPY 14,018,721	93,683	1,117	0
BPS	11/2023	KRW 6,074,750	4,500	9	0
BPS	11/2023	5,039,261	3,750	26	0
BPS	11/2023	3,996,916	2,950	0	(3)
BPS	11/2023	1,345,662	1,000	6	0
BPS	11/2023	MXN 108,084	5,893	0	(94)
BPS	11/2023	\$ 1,026	AUD 1,604	0	(11)
BPS	11/2023	8,200	BRL 41,146	0	(42)
BPS	11/2023	33,448	CLP 31,237,403	1,319	0
BPS	11/2023	1,542	EUR 1,453	0	(6)
BPS	11/2023	529,829	GBP 436,195	0	(529)
BPS	11/2023	1,267	JPY 189,100	0	(19)
BPS	11/2023	4,497	KRW 6,061,484	0	(16)
BPS	11/2023	38	NZD 63	0	(2)
BPS	11/2023	6,075	ZAR 116,531	131	0
BPS	12/2023	EUR 11,857	\$ 12,558	8	0
BPS	12/2023	GBP 429,980	522,387	521	0
BPS	12/2023	IDR 56,297,738	3,537	6	0
BPS	12/2023	KRW 18,736,447	14,063	196	0
BPS	12/2023	1,552,254	1,150	2	0
BPS	12/2023	TWD 531	17	0	0
BPS	12/2023	\$ 6,450	BRL 32,749	17	0
BPS	12/2023	93,683	JPY 13,947,559	0	(1,087)
BPS	12/2023	4	KRW 5,397	0	0
BPS	02/2024	274	CNY 1,942	0	(5)
BPS	03/2024	CNH 131,280	\$ 18,241	172	0
BPS	03/2024	TWD 450,945	14,313	261	0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

取引相手	決済月	受渡し通貨	受取通貨	未実現評価(損)益	
				資産	負債
BPS	03/2024	\$ 204	CNH 1,474	\$ 0	\$ (11)
BPS	03/2024	12,083	IDR 185,779,982	0	(457)
BRC	11/2023	MXN 252,482	\$ 13,800	0	(185)
BRC	11/2023	TWD 77,005	\$ 2,430	56	0
BRC	11/2023	\$ 5,319	GBP 4,376	0	(9)
BRC	11/2023	4,965	MXN 86,326	0	(196)
BRC	11/2023	\$ 2,310	TRY 66,855	4	0
BRC	11/2023	2,335	67,710	14	0
BRC	12/2023	IDR 30,326,328	\$ 1,905	4	0
BRC	12/2023	TWD 231,531	\$ 7,324	174	0
BRC	12/2023	\$ 1,019	JPY 152,700	0	(5)
BRC	12/2023	2,358	TRY 70,205	10	0
BRC	01/2024	JPY 34,990,000	\$ 239,246	5,200	0
BRC	01/2024	\$ 3,536	TRY 108,374	13	0
BRC	02/2024	5,894	179,686	0	(16)
BRC	03/2024	1,179	38,926	0	(5)
CBK	11/2023	BRL 904,464	\$ 179,028	0	(295)
CBK	11/2023	CAD 1,163	853	16	0
CBK	11/2023	CHF 854	986	46	0
CBK	11/2023	CLP 14,313,592	15,574	0	(356)
CBK	11/2023	EUR 4,062	4,301	8	0
CBK	11/2023	MXN 935,451	53,779	1,961	0
CBK	11/2023	PEN 26,160	7,042	223	0
CBK	11/2023	3,699	1,018	54	0
CBK	11/2023	14,568	3,912	114	0
CBK	11/2023	5,009	1,370	64	0
CBK	11/2023	16,050	4,172	0	(11)
CBK	11/2023	16,050	4,300	116	0
CBK	11/2023	\$ 183,703	BRL 904,464	0	(4,380)
CBK	11/2023	46,916	CLP 38,171,031	0	(4,412)
CBK	11/2023	1,495	EUR 1,420	6	0
CBK	11/2023	1,922	GBP 1,581	0	(4)
CBK	11/2023	3,784	PEN 14,568	13	0
CBK	11/2023	963	3,699	2	0
CBK	11/2023	1,301	5,009	5	0
CBK	11/2023	4,172	16,050	11	0
CBK	11/2023	2,346	TRY 67,915	5	0
CBK	12/2023	KRW 2,653,797	\$ 2,013	49	0
CBK	12/2023	MXN 10,068	567	14	0
CBK	12/2023	PEN 19,576	5,075	0	(19)
CBK	12/2023	TWD 34	1	0	0
CBK	12/2023	\$ 18,454	BRL 92,713	0	(145)
CBK	12/2023	195	KRW 264,713	1	0
CBK	12/2023	93,180	MXN 1,690,204	0	(218)
CBK	12/2023	21,795	TWD 684,581	0	(654)
CBK	01/2024	MXN 1,826,794	\$ 99,447	0	(146)
CBK	01/2024	ZAR 219,315	11,529	0	(92)
DUB	11/2023	IDR 25,687,051	1,620	9	0
DUB	11/2023	\$ 105,637	JPY 15,631,636	0	(2,420)
DUB	11/2023	2,373	MXN 41,060	0	(99)
DUB	11/2023	21	NZD 35	0	(1)
DUB	11/2023	ZAR 66,048	\$ 3,472	0	(45)
DUB	12/2023	CLP 17,077,403	19,081	111	0
DUB	12/2023	KRW 7,886,345	5,947	110	0
DUB	03/2024	CNH 113,400	15,737	129	0
DUB	03/2024	IDR 26,592	2	0	0
DUB	03/2024	\$ 589	IDR 9,194,224	0	(13)
FAR	11/2023	BRL 294,286	\$ 58,188	0	(158)
FAR	11/2023	\$ 60,253	BRL 294,286	0	(1,906)
GLM	11/2023	BRL 1,192,496	\$ 238,166	1,736	0
GLM	11/2023	MXN 591,228	32,215	0	(534)
GLM	11/2023	427,652	23,292	0	(337)
GLM	11/2023	TRY 7,507	259	0	(1)
GLM	11/2023	TWD 651	21	0	0
GLM	11/2023	\$ 235,788	BRL 1,192,496	642	0
GLM	11/2023	1,009	GBP 832	1	0
GLM	11/2023	542	MXN 9,274	0	(30)

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

取引相手	決済月	受渡し通貨		受取通貨		未実現評価 (損) 益			
						資産	負債		
GLM	12/2023	MXN	3,887,275	\$	224,075	\$	10,272	\$	0
GLM	12/2023	\$	419	PEN	1,561		0		(13)
GLM	01/2024		84	MXN	1,541		0		0
GLM	01/2024		11,426	TRY	350,657		57		0
GLM	01/2024		2,165		64,320		0		(4)
GLM	02/2024		238,166	BRL	1,205,833		0		(1,692)
GLM	03/2024	CNH	58,702	\$	8,136		56		0
GLM	03/2024	IDR	228,494		15		1		0
GLM	03/2024	\$	19,114	IDR	294,043,935		0		(712)
JPM	11/2023	NOK	1,920	\$	189		17		0
JPM	11/2023	\$	1,249	EUR	1,187		6		0
JPM	11/2023		3,279	GBP	2,699		0		(4)
JPM	11/2023		2,825	MXN	48,858		0		(119)
JPM	11/2023		212,496		3,687,967		0		(8,725)
JPM	12/2023	GBP	1,422	\$	1,726		0		0
JPM	12/2023	KRW	6,037,160		4,576		108		0
JPM	12/2023	TWD	1,918,168		60,678		1,443		0
JPM	12/2023	\$	35,627	INR	2,950,805		0		(250)
JPM	03/2024		12,430	IDR	191,903,296		0		(420)
MBC	11/2023	CAD	222,304	\$	164,446		4,314		0
MBC	11/2023	EUR	137,869		145,893		166		0
MBC	11/2023	JPY	1,270,200		8,480		93		0
MBC	11/2023	\$	162,512	CAD	224,510		0		(791)
MBC	11/2023		6,171	EUR	5,831		0		(8)
MBC	11/2023		3,207	GBP	2,651		10		0
MBC	11/2023		1,278	JPY	189,800		0		(25)
MBC	11/2023		2,386	TRY	69,013		2		0
MBC	11/2023		4,948	ZAR	94,754		98		0
MBC	11/2023	ZAR	204,693	\$	10,663		0		(238)
MBC	12/2023	CAD	222,771		161,311		770		0
MBC	12/2023	IDR	11,223,968		706		2		0
MBC	01/2024	\$	450	ZAR	8,603		6		0
MBC	03/2024	CNH	1,466	\$	202		0		0
MBC	03/2024	\$	15,163	IDR	233,741,434		0		(534)
MYI	11/2023	AUD	19,220	\$	12,341		172		0
MYI	11/2023	CAD	6,558		4,861		137		0
MYI	11/2023	ZAR	90,209		4,742		0		(61)
MYI	12/2023	EUR	800,365		849,354		2,191		0
MYI	12/2023	GBP	4,017		4,900		25		0
MYI	12/2023	KRW	24,362,831		18,348		317		0
MYI	12/2023	TWD	306,302		9,751		292		0
MYI	02/2024	\$	161	CNY	1,137		0		(3)
MYI	03/2024	CNH	128,614	\$	17,834		132		0
MYI	03/2024	IDR	675,141,442		43,864		1,611		0
MYI	03/2024	\$	30,510	IDR	469,287,826		0		(1,141)
SCX	11/2023	PEN	3,699	\$	963		0		(2)
SCX	11/2023		3,089		803		0		(2)
SCX	11/2023	TWD	129,639		4,107		111		0
SCX	11/2023	\$	1,467	EUR	1,381		0		(7)
SCX	11/2023		1,927	GBP	1,588		0		0
SCX	11/2023		806	PEN	3,089		0		(1)
SCX	11/2023		956		3,699		9		0
SCX	11/2023		803		3,089		2		0
SCX	12/2023	GBP	1,588	\$	1,927		0		0
SCX	12/2023	IDR	37,542,548		2,352		0		(2)
SCX	12/2023	PEN	6,788		1,758		0		(8)
SCX	12/2023	TWD	431,770		13,694		361		0
SCX	12/2023	\$	12,317	INR	1,026,184		0		(14)
SCX	12/2023		627	MXN	11,588		11		0
SCX	12/2023		2,382	TRY	70,933		10		0
SCX	01/2024	ZAR	252,305	\$	13,301		0		(65)
SCX	03/2024	CNH	126,268		17,442		62		0
SCX	03/2024	TWD	244,805		7,756		127		0
SCX	03/2024	\$	9,568	IDR	147,921,102		0		(311)
SOG	01/2024		695	MXN	12,752		0		0
SSB	12/2023		2,455	INR	202,623		0		(26)
TOR	11/2023	CLP	5,665,881	\$	6,654		345		0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

取引相手	決済月	受渡し通貨		受取通貨		未実現評価 (損) 益			
						資産	負債		
TOR	11/2023	GBP	83,180	\$	101,039	\$	130	\$	0
TOR	11/2023	JPY	7,027,071		46,832		431		0
TOR	11/2023	\$	1,376	IDR	21,803,988		0		(6)
TOR	11/2023		66,467	JPY	9,862,919		0		(1,342)
TOR	12/2023		7,389	INR	616,998		9		0
TOR	12/2023		46,832	JPY	6,991,475		0		(416)
TOR	03/2024	CNH	61,066	\$	8,458		53		0
TOR	03/2024	IDR	21,854,200		1,376		8		0
UAG	11/2023	AUD	6,771		4,350		63		0
UAG	11/2023	CLP	1,267,746		1,414		2		0
UAG	11/2023	JPY	3,818,673		25,524		309		0
UAG	11/2023	\$	4,087	AUD	6,426		0		(18)
UAG	11/2023		163	NZD	269		0		(7)
UAG	11/2023		2,381	TRY	69,022		13		0
UAG	12/2023	AUD	6,426	\$	4,092		18		0
UAG	12/2023	KRW	5,054,205		3,815		74		0
UAG	12/2023	\$	1,410	CLP	1,267,746		0		(2)
UAG	12/2023		25,524	JPY	3,798,326		0		(301)
UAG	01/2024	JPY	34,000,000	\$	230,625		2,990		0
UAG	01/2024	ZAR	597,132		31,282		0		(352)
Total Forward Foreign Currency Contracts							\$ 44,575	\$ (39,021)	

PURCHASED OPTIONS:

INTEREST RATE SWAPPTIONS

取引相手	銘柄	変動金利 インデックス	変動金利の 支払/受取	エクササイズ レート	行使期限	想定元本 ⁽¹⁾	コスト	市場価格
FAR	Call - OTC 2-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.243%	08/05/2024	52,000	\$ 702	\$ 48
FAR	Put - OTC 2-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.243%	08/05/2024	52,000	702	2,130
GLM	Call - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.110%	07/26/2032	10,500	1,701	321
GLM	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.110%	07/26/2032	15,300	2,479	3,669
MYC	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.620%	07/22/2024	154,200	1,156	90
MYC	Call - OTC 2-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.590%	07/19/2024	109,300	1,503	129
MYC	Call - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.400%	07/20/2027	12,100	1,587	244
MYC	Call - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.170%	07/19/2032	12,100	1,919	387
MYC	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.620%	07/22/2024	154,200	1,156	3,137
MYC	Put - OTC 2-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.590%	07/19/2024	109,300	1,503	3,868
MYC	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.400%	07/20/2027	13,600	1,794	3,698
MYC	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.170%	07/19/2032	13,600	2,157	3,191
Total Purchased Options							\$ 18,369	\$ 20,912

WRITTEN OPTIONS:

INTEREST RATE SWAPPTIONS

取引相手	銘柄	変動金利 インデックス	変動金利の 支払/受取	エクササイズ レート	行使期限	想定元本 ⁽¹⁾	プレミアム (受取)	市場価格
BOA	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.150%	12/01/2023	55,600	\$ (172)	\$ 0
BOA	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.850%	12/01/2023	55,600	(172)	(904)
BPS	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	3.179%	11/27/2023	10,200	(20)	(36)
BPS	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	3.280%	11/20/2023	6,200	(26)	(36)
BPS	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	3.305%	11/23/2023	12,700	(54)	(97)
BPS	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.572%	11/27/2023	10,200	(20)	(7)
BPS	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.700%	11/20/2023	6,200	(26)	(8)
BPS	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.743%	11/23/2023	12,700	(54)	(17)
BRC	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	3.128%	11/30/2023	7,500	(29)	(27)
BRC	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.536%	11/30/2023	7,500	(29)	(33)
CBK	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.690%	04/02/2024	14,800	(116)	(2)
CBK	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	3.270%	11/06/2023	20,700	(48)	(61)
CBK	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	3.255%	11/20/2023	9,600	(19)	(43)
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	3.250%	11/02/2023	12,700	(59)	(10)
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	3.148%	11/16/2023	12,300	(48)	(25)
CBK	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.690%	04/02/2024	14,800	(116)	(333)

INTEREST RATE SWAPPTIONS (Cont.)

取引相手	銘柄	変動金利 インデックス	変動金利の 支払/受取	エクササイズ レート	行使期限	想定元本 ⁽¹⁾	プレミアム (受取)	市場価格
CBK	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.590%	11/08/2023	20,700	\$ (48)	\$ (11)
CBK	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.653%	11/20/2023	9,600	(19)	(3)
CBK	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.550%	11/02/2023	12,700	(59)	(1)
CBK	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.567%	11/16/2023	12,300	(48)	(26)
DUB	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.790%	04/08/2024	23,300	(179)	(4)
DUB	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	4.130%	11/02/2023	8,500	(40)	0
DUB	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.790%	04/08/2024	23,300	(179)	(499)
DUB	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.630%	11/02/2023	8,500	(40)	(13)
FAR	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.688%	04/02/2024	29,800	(233)	(4)
FAR	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.781%	04/05/2024	38,800	(300)	(7)
FAR	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.688%	04/02/2024	29,800	(233)	(672)
FAR	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.781%	04/05/2024	38,800	(300)	(836)
GLM	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.088%	11/03/2023	27,500	(199)	0
GLM	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.910%	11/10/2023	27,400	(182)	0
GLM	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.250%	11/17/2023	54,600	(198)	0
GLM	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.150%	11/20/2023	54,500	(190)	0
GLM	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.250%	12/07/2023	55,600	(174)	0
GLM	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.697%	04/02/2024	59,600	(468)	(9)
GLM	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.721%	04/08/2024	29,400	(222)	(5)
GLM	Call - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Receive	3.140%	11/13/2023	20,500	(53)	(31)
GLM	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	4.140%	11/06/2023	17,000	(85)	(1)
GLM	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	4.050%	11/13/2023	16,800	(81)	(4)
GLM	Call - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	4.075%	11/13/2023	8,400	(37)	(3)
GLM	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	4.250%	11/20/2023	16,800	(77)	(39)
GLM	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.088%	11/03/2023	27,500	(199)	(609)
GLM	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.910%	11/10/2023	27,400	(182)	(650)
GLM	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.750%	11/17/2023	54,600	(198)	(848)
GLM	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.650%	11/20/2023	54,500	(190)	(888)
GLM	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.750%	12/07/2023	55,600	(174)	(845)
GLM	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.697%	04/02/2024	59,600	(468)	(1,338)
GLM	Put - OTC 1-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.721%	04/08/2024	29,400	(222)	(649)
GLM	Put - OTC 5-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.460%	11/13/2023	20,500	(53)	(12)
GLM	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.640%	11/06/2023	17,000	(85)	(49)
GLM	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.550%	11/13/2023	16,800	(81)	(137)
GLM	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.575%	11/13/2023	8,400	(37)	(61)
GLM	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.850%	11/20/2023	16,800	(77)	(48)
JPM	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	3.180%	11/10/2023	15,500	(86)	(27)
JPM	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	4.130%	11/02/2023	8,500	(41)	0
JPM	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	3.520%	11/10/2023	15,500	(86)	(29)
JPM	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.630%	11/02/2023	8,500	(41)	(13)
							\$ (6,872)	\$ (10,010)

INTEREST RATE CAPPED OPTIONS

取引相手	銘柄	エクササイズ レート	変動金利インデックス	行使期限	想定元本 ⁽¹⁾	プレミアム (受取)	市場価格
FAR	Call - OTC 2-Year Interest Rate Cap ⁽²⁾	2.224	USD-SOFR-OIS Compound	08/08/2026	52,000	\$ (897)	\$ (2,241)
FAR	Put - OTC 2-Year Interest Rate Floor ⁽²⁾	2.224	USD-SOFR-OIS Compound	08/08/2026	52,000	(897)	(172)
MYC	Call - OTC 1-Year Interest Rate Cap ⁽²⁾	2.596	USD-SOFR-OIS Compound	07/23/2025	154,200	(1,350)	(3,209)
MYC	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	3.018	USD-SOFR-OIS Compound	07/24/2024	308,400	(1,231)	(14)
MYC	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	2.596	USD-SOFR-OIS Compound	07/23/2025	154,200	(1,351)	(191)
MYC	Call - OTC 2-Year Interest Rate Cap ⁽²⁾	2.550	USD-SOFR-OIS Compound	07/23/2026	109,300	(1,933)	(4,180)
MYC	Put - OTC 2-Year Interest Rate Floor ⁽²⁾	2.550	USD-SOFR-OIS Compound	07/23/2026	109,300	(1,933)	(444)
						\$ (9,592)	\$ (10,451)
						\$ (10,464)	\$ (20,461)

Total Written Options

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - BUY PROTECTION⁽³⁾

取引相手	参照エンティティ	固定 (支払) 金利	満期日	2023年10月31日時点の インプライド クレジット スプレッド ⁽⁵⁾	想定元本 ⁽⁶⁾	プレミアム 支払/(受取)	未実現評価 (損) 益	スワップの価値 資産 負債
BOA	HSBC Holdings PLC	(1.000%)	06/20/2024	0.565%	EUR 200	\$ 3	\$ (4)	\$ 0 \$ (1)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION[®]

取引相手	参照エンティティ	固定受取金利	満期日	2023年10月31日時点の	想定元本 ⁽⁶⁾	プレミアム 支払/(受取)	未実現評価 (損) 益	スワップの価値 ⁽⁷⁾	
				インプライド クレジット スプレッド ⁽⁵⁾				資産	負債
BDA	Turkey Government International Bond	1.000%	12/20/2023	0.600%	\$ 100	\$ (17)	\$ 8	\$ 1	\$ 0
BDA	Turkey Government International Bond	1.000%	06/20/2024	0.938%	200	(18)	19	1	0
BDA	Turkey Government International Bond	1.000%	12/20/2024	1.797%	6,040	(671)	625	0	(46)
BPS	Colombia Government International Bond	1.000%	06/20/2027	1.555%	3,400	(163)	105	0	(58)
BPS	Colombia Government International Bond	1.000%	12/20/2027	1.742%	700	(62)	44	0	(18)
BPS	Turkey Government International Bond	1.000%	12/20/2023	0.600%	200	(15)	15	0	0
BPS	Turkey Government International Bond	1.000%	12/20/2024	1.797%	480	(34)	31	0	(3)
BPS	Turkey Government International Bond	1.000%	06/20/2025	2.458%	400	(69)	60	0	(9)
BRC	Colombia Government International Bond	1.000%	12/20/2026	1.309%	4,800	(221)	184	0	(37)
BRC	Turkey Government International Bond	1.000%	12/20/2023	0.600%	1,600	(108)	111	3	0
BRC	Turkey Government International Bond	1.000%	06/20/2024	0.938%	3,370	(300)	305	5	0
BRC	Turkey Government International Bond	1.000%	12/20/2024	1.797%	25,910	(3,201)	3,004	0	(197)
CBK	Brazil Government International Bond	1.000%	12/20/2024	0.412%	21,800	(377)	544	167	0
CBK	Colombia Government International Bond	1.000%	06/20/2024	0.314%	1,500	(15)	23	8	0
CBK	Colombia Government International Bond	1.000%	12/20/2024	0.515%	4,300	17	11	28	0
CBK	Colombia Government International Bond	1.000%	12/20/2026	1.309%	5,900	(275)	229	0	(46)
CBK	Colombia Government International Bond	1.000%	06/20/2027	1.555%	1,500	(54)	28	0	(26)
CBK	Turkey Government International Bond	1.000%	06/20/2024	0.938%	400	(36)	36	0	0
CBK	Turkey Government International Bond	1.000%	12/20/2024	1.797%	1,400	(146)	135	0	(11)
DUB	South Africa Government International Bond	1.000%	12/20/2026	1.970%	400	(18)	7	0	(11)
DUB	Turkey Government International Bond	1.000%	12/20/2024	1.797%	1,700	(196)	183	0	(13)
GST	Brazil Government International Bond	1.000%	06/20/2024	0.248%	1,000	(32)	38	6	0
GST	Brazil Government International Bond	1.000%	12/20/2024	0.412%	16,700	(260)	388	128	0
GST	Colombia Government International Bond	1.000%	12/20/2023	0.191%	4,700	(70)	81	11	0
GST	Colombia Government International Bond	1.000%	06/20/2027	1.555%	4,200	(156)	85	0	(7)
GST	Colombia Government International Bond	1.000%	12/20/2027	1.742%	1,900	(169)	120	0	(49)
GST	Equinix, Inc.	5.000%	06/20/2027	1.412%	3,800	531	(63)	468	0
GST	Indonesia Government International Bond	1.000%	12/20/2028	0.981%	2,300	0	5	5	0
GST	South Africa Government International Bond	1.000%	06/20/2024	0.808%	11,600	(495)	523	28	0
GST	Turkey Government International Bond	1.000%	06/20/2024	0.938%	1,100	(100)	102	2	0
GST	Turkey Government International Bond	1.000%	12/20/2024	1.797%	12,000	(1,342)	1,251	0	(91)
JPM	Colombia Government International Bond	1.000%	06/20/2027	1.555%	400	(15)	9	0	(6)
JPM	Turkey Government International Bond	1.000%	12/20/2023	0.600%	200	(14)	14	0	0
MBC	Turkey Government International Bond	1.000%	12/20/2024	1.797%	1,300	(142)	132	0	(10)
MYC	Colombia Government International Bond	1.000%	06/20/2027	1.555%	4,500	(162)	85	0	(7)
MYC	Colombia Government International Bond	1.000%	12/20/2027	1.742%	5,200	(464)	328	0	(136)
MYC	South Africa Government International Bond	1.000%	12/20/2026	1.970%	13,600	(600)	240	0	(360)
MYC	Turkey Government International Bond	1.000%	06/20/2024	0.938%	900	(100)	101	1	0
MYC	Turkey Government International Bond	1.000%	12/20/2024	1.797%	900	(101)	94	0	(7)
						\$ (9,660)	\$ 9,240	\$ 862	\$ (1,282)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION[®]

取引相手	参照指標	固定受取金利	満期日	想定元本 ⁽⁶⁾	プレミアム 支払/(受取)	未実現評価 (損) 益	スワップの価値 ⁽⁷⁾	
							資産	負債
BOA	ABX.HE.AAA-06 Index	0.110%	05/25/2046	\$ 6,552	\$ (1,273)	\$ 1,071	\$ 0	\$ (202)
BOA	CMBX.AAA-6 Index	0.500%	05/11/2063	5	0	0	0	0
BOA	CMBX.AAA-7 Index	0.500%	01/17/2047	309	(10)	10	0	0
DUB	CMBX.AAA-7 Index	0.500%	01/17/2047	495	(15)	15	0	0
DUB	CMBX.AAA-9 Index	0.500%	08/17/2058	12,218	(421)	355	0	(66)
DUB	CMBX.AAA-10 Index	0.500%	11/17/2059	66,100	(300)	(341)	0	(641)
FBF	CMBX.AAA-6 Index	0.500%	05/11/2063	6	0	0	0	0
FBF	CMBX.AAA-9 Index	0.500%	08/17/2058	12,616	(513)	444	0	(69)
FBF	CMBX.AAA-11 Index	0.500%	11/18/2054	58,800	(314)	(542)	0	(856)
FBF	CMBX.AAA-12 Index	0.500%	08/17/2061	17,500	(123)	(218)	0	(341)
GST	CMBX.AAA-6 Index	0.500%	05/11/2063	8	0	0	0	0
GST	CMBX.AAA-11 Index	0.500%	11/18/2054	18,100	(95)	(161)	0	(256)
GST	CMBX.AAA-15 Index	0.500%	11/18/2064	6,600	(56)	(190)	0	(246)
JPS	CMBX.AAA-9 Index	0.500%	08/17/2058	4,172	(171)	149	0	(22)
JPS	CMBX.AAA-10 Index	0.500%	11/17/2059	5,400	(101)	49	0	(52)
JPS	CMBX.AAA-11 Index	0.500%	11/18/2054	28,300	(224)	(188)	0	(412)
MEI	CMBX.AAA-6 Index	0.500%	05/11/2063	2	0	0	0	0
MEI	CMBX.AAA-7 Index	0.500%	01/17/2047	106	(6)	6	0	0
MEI	CMBX.AAA-8 Index	0.500%	10/17/2057	16,200	(870)	847	0	(23)
MEI	CMBX.AAA-9 Index	0.500%	08/17/2058	15,496	(657)	573	0	(84)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION⁽¹⁾ (Cont.)

取引相手	参照指標	固定受取金利	満期日	想定元本 ⁽²⁾	プレミアム 支払/(受取)	未実現評価 (損) 益	スワップの価値 ⁽¹⁾	
							資産	負債
MYC	ABX.HE.AAA-06 Index	0.110%	05/25/2046	\$ 6	\$ (11)	\$ 1	\$ 0	\$ 0
MYC	CMBX.AAA-6 Index	0.500%	05/11/2063	3	0	0	0	0
MYC	CMBX.AAA-9 Index	0.500%	09/17/2058	10,430	(515)	458	0	(57)
MYC	CMBX.AAA-10 Index	0.500%	11/17/2059	63,200	(1,929)	1,317	0	(612)
MYC	CMBX.AAA-11 Index	0.500%	11/18/2054	60,700	(516)	(367)	0	(883)
MYC	CMBX.AAA-13 Index	0.500%	12/16/2072	30,300	(12)	(759)	0	(771)
MYC	CMBX.AAA-15 Index	0.500%	11/18/2064	13,200	(112)	(381)	0	(483)
SAL	CMBX.AAA-11 Index	0.500%	11/18/2054	286,300	(1,597)	(2,570)	0	(4,167)
UAG	CMBX.AAA-7 Index	0.500%	01/17/2047	53	(2)	2	0	0
UAG	CMBX.AAA-8 Index	0.500%	10/17/2057	1,600	(95)	93	0	(2)
					\$ (9,928)	\$ (327)	\$ 0	\$ (10,255)
Total Swap Agreements					\$ (19,585)	\$ 8,909	\$ 862	\$ (11,538)

⁽¹⁾ Notional amount represents the number of contracts.

⁽²⁾ The underlying instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

⁽³⁾ If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽⁴⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽⁵⁾ Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues or sovereign issues as of period end serve as indicators of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

⁽⁶⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

⁽⁷⁾ The prices and resulting values for credit default swap agreements serve as indicators of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced underlying's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

マネー・マーケット・マザーファンド

《第39期》決算日2024年5月20日

[計算期間：2023年11月21日～2024年5月20日]

「マネー・マーケット・マザーファンド」は、5月20日に第39期の決算を行いました。
以下、法令・諸規則に基づき、当マザーファンドの第39期の運用状況をご報告申し上げます。

運用方針	わが国の短期公社債等を中心に投資し、利子等収益の確保を図ります。なお、市況動向および資金動向等により、上記のような運用が行えない場合があります。
主要運用対象	わが国の公社債等を主要投資対象とします。
主な組入制限	外貨建資産への投資は行いません。

○最近5期の運用実績

決算期	基準価額	騰落率	債組入比率	債券先物比率	純資産額
35期(2022年5月20日)	10,182	0.0	—	—	2,897
36期(2022年11月21日)	10,181	△0.0	—	—	2,660
37期(2023年5月22日)	10,181	0.0	—	—	2,921
38期(2023年11月20日)	10,181	0.0	—	—	3,393
39期(2024年5月20日)	10,181	0.0	—	—	4,054

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

(注) 「債券先物比率」は買建比率－売建比率。

○当期中の基準価額と市況等の推移

年月日	基準価額	騰落率	債組入比率	債券先物比率	債券率
(期首) 2023年11月20日	10,181	—	—	—	—
11月末	10,181	0.0	—	—	—
12月末	10,181	0.0	—	—	—
2024年1月末	10,181	0.0	—	—	—
2月末	10,181	0.0	—	—	—
3月末	10,181	0.0	—	—	—
4月末	10,181	0.0	—	—	—
(期末) 2024年5月20日	10,181	0.0	—	—	—

(注) 騰落率は期首比。

(注) 「債券先物比率」は買建比率－売建比率。

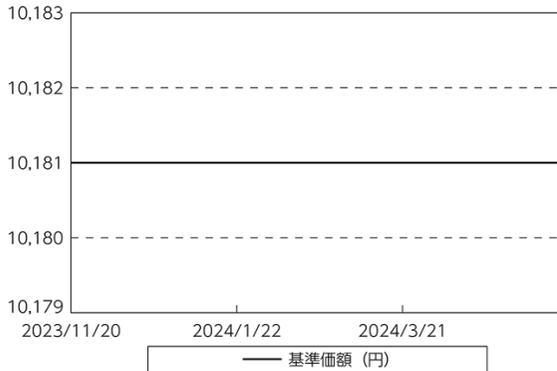
○運用経過

●当期中の基準価額等の推移について

◎基準価額の動き

基準価額は期間の初めに比べ横ばいとなりました。

基準価額等の推移



●基準価額の主な変動要因

(上昇要因)

利子等収益が積み上がったことが基準価額の上昇要因となりました。

(下落要因)

運用資金に対するマイナス金利適用などが基準価額の下落要因となりました。

●投資環境について

◎国内短期金融市場

- ・無担保コール翌日物金利は0%を下回る水準で推移していたものの、2024年3月に日銀がマイナス金利政策を解除したことにより、期間末には0%を上回りました。
- ・当期間の短期金融市場をみると、日銀は2024年3月19日まで長短金利を操作目標として金融市場調節を行ってまいりましたが、3月21日以降は、無担保コール翌日物金利を操作目標としました。コール・レート（無担保・翌日物）はマイナス金利政策解除によりプラス圏に上昇し、足下のコール・レートは0.077%となりました。

●当該投資信託のポートフォリオについて

- ・コール・ローン等短期金融商品を活用し、利子等収益の確保を図りました。

○今後の運用方針

- ・日銀による金融市場調節方針の下、短期金利は低位安定した推移を想定しています。以上の見通しにより、コール・ローン等への投資を通じて、安定した収益の確保をめざした運用を行う方針です。

○1万口当たりの費用明細

(2023年11月21日～2024年5月20日)

該当事項はございません。

○売買及び取引の状況

(2023年11月21日～2024年5月20日)

その他有価証券

		買付額	売付額
国内	コマーシャル・ペーパー	千円 352,696,593	千円 352,196,863

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2023年11月21日～2024年5月20日)

該当事項はございません。

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

○組入資産の明細

(2024年5月20日現在)

国内その他有価証券

区分	当期	期末
	評価額	比率
コマーシャル・ペーパー	千円 3,299,984	% 81.4

(注) 比率は、純資産総額に対する評価額の割合。

○投資信託財産の構成

(2024年5月20日現在)

項目	当期	期末
	評価額	比率
その他有価証券	千円 3,299,984	% 81.4
コール・ローン等、その他	754,881	18.6
投資信託財産総額	4,054,865	100.0

○資産、負債、元本及び基準価額の状況 (2024年5月20日現在)

項目	当期末
(A) 資産	4,054,865,352
コール・ローン等	754,879,639
その他有価証券(評価額)	3,299,984,383
未収利息	1,330
(B) 負債	297
未払解約金	297
(C) 純資産総額(A-B)	4,054,865,055
元本	3,982,613,790
次期繰越損益金	72,251,265
(D) 受益権総口数	3,982,613,790口
1万口当たり基準価額(C/D)	10,181円

<注記事項>

- ①期首元本額 3,333,531,344円
 期中追加設定元本額 721,905,765円
 期中一部解約元本額 72,823,319円
 また、1口当たり純資産額は、期末1.0181円です。

②期末における元本の内訳(当親投資信託を投資対象とする投資信託ごとの元本額)

三菱UFJ ターゲット・イヤー・ファンド2030(確定拠出年金)	2,420,183,577円
三菱UFJ DC金利連動アロケーション型バランスファンド	785,027,540円
マネー・マーケット・マザーファンド(FOFs用)(適格機関投資家限定)	219,453,134円
三菱UFJ ターゲット・イヤー・ファンド2035(確定拠出年金)	125,316,324円
三菱UFJ <DC>ターゲット・イヤー・ファンド2030	85,762,521円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<マネー・マーケット・マザーファンドA>	61,986,091円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<マネー・マーケット・マザーファンド>	40,575,821円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<ブラジルリアルコース>(毎月分配型)	24,765,135円
ピムコ・インカム・ストラテジー・ファンド<為替ヘッジなし>(年2回決算型)	21,860,284円
PIMCO インカム戦略ファンド<米ドルインカム>(毎月分配型)	18,468,833円
PIMCO インカム戦略ファンド<世界通貨分散コース>(毎月分配型)	13,122,469円
ピムコ・インカム・ストラテジー・ファンド<為替ヘッジなし>(毎月決算型)	13,053,165円
ピムコ・グローバル・ハイイールド・ファンド(毎月分配型)	11,784,347円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<ブラジルリアルコース>(毎月分配型)	10,743,284円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<豪ドルコース>(毎月分配型)	9,893,887円
三菱UFJ ターゲット・イヤー・ファンド2030	9,487,774円
三菱UFJ 欧州ハイイールド債券ファンド ユーロ円プレミアム(毎月分配型)	7,489,236円
PIMCO ニューワールド円インカムファンド(毎月分配型)	6,895,341円
ピムコ・エマージング・ボンド・オープンAコース(為替ヘッジなし)	6,887,212円
ピムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり>(年2回決算型)	6,675,966円
PIMCO ニューワールドインカムファンド<豪ドルコース>(毎月分配型)	5,548,198円
PIMCO インカム戦略ファンド<円インカム>(毎月分配型)	5,541,524円
ピムコ・エマージング・ボンド・オープンBコース(為替ヘッジあり)	5,484,593円
三菱UFJ/ピムコ トータル・リターン・ファンド<為替ヘッジなし>(毎月決算型)	5,411,821円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<米ドルコース>(毎月分配型)	4,789,826円
PIMCO ニューワールドインカムファンド<メキシコペソコース>(毎月分配型)	4,489,124円
欧州ハイイールド債券ファンド(為替ヘッジなし)	4,289,171円
米国バンクローンファンド<為替ヘッジなし>(毎月分配型)	3,700,833円
PIMCO インカム戦略ファンド<米ドルインカム>(年2回分配型)	3,319,056円
ピムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり>(毎月決算型)	2,966,566円

○損益の状況 (2023年11月21日~2024年5月20日)

項目	当期
(A) 配当等収益	319,581
受取利息	345,667
支払利息	△ 26,086
(B) 当期損益金(A)	319,581
(C) 前期繰越損益金	60,183,203
(D) 追加信託差損益金	13,066,420
(E) 解約差損益金	△ 1,317,939
(F) 計(B+C+D+E)	72,251,265
次期繰越損益金(F)	72,251,265

(注) (D)追加信託差損益金とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

(注) (E)解約差損益金とあるのは、中途解約の際、元本から解約価額を差し引いた差額分をいいます。

三菱UFJ 米国バンクローンファンド 米ドル円プレミアム (毎月分配型)	2,724,520円
PIMCO インカム戦略ファンド<円インカム> (年2回分配型)	2,711,846円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<米ドルコース> (毎月分配型)	2,590,474円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<円コース> (毎月分配型)	2,531,128円
欧州ハイイールド債券ファンド (為替ヘッジあり)	2,515,903円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<円コース> (毎月分配型)	2,210,674円
PIMCO ニューワールドインカムファンド<世界通貨分散コース> (毎月分配型)	2,119,621円
三菱UFJ J/ピムコ トータル・リターン・ファンド<為替ヘッジなし> (年1回決算型)	2,065,331円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<円コース> (毎月分配型)	2,007,890円
PIMCO インカム戦略ファンド<世界通貨分散コース> (年2回分配型)	1,616,484円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	1,491,640円
三菱UFJ J/ピムコ トータル・リターン・ファンド<米ドルヘッジ型> (毎月決算型)	1,412,860円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<米ドルコース> (毎月分配型)	1,339,040円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<マネープールファンド>	1,330,641円
三菱UFJ J/ピムコ トータル・リターン・ファンド<米ドルヘッジ型> (年1回決算型)	1,020,693円
米国バンクローンファンド<為替ヘッジあり> (毎月分配型)	960,981円
PIMCO ニューワールド米ドルインカムファンド (毎月分配型)	907,086円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	742,450円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<トルコリラコース> (毎月分配型)	726,876円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<メキシコペソコース> (毎月分配型)	665,580円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<資源国バスケット通貨コース> (毎月分配型)	629,892円
ピムコ・エマージング・ボンド・オープン Cコース (為替ヘッジなし) (年1回決算型)	521,457円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<アジアバスケット通貨コース> (毎月分配型)	416,840円
PIMCO ニューワールドインカムファンド<メキシコペソコース> (年2回分配型)	278,281円
ピムコ・エマージング・ボンド・オープン Dコース (為替ヘッジあり) (年1回決算型)	217,015円
欧州ハイイールド債券ファンド (為替ヘッジあり) (年1回決算型)	169,198円
米国バンクローンファンド<為替ヘッジなし> (資産成長型)	138,420円
米国バンクローン・オープン<為替ヘッジあり> (毎月決算型)	98,223円
米国バンクローン・オープン<為替ヘッジなし> (毎月決算型)	98,222円
三菱UFJ 米国高配当株式プラス<為替ヘッジあり> (毎月決算型)	98,222円
米国バンクローン・オープン<為替ヘッジなし> (年1回決算型)	98,222円
三菱UFJ 米国高配当株式プラス<為替ヘッジなし> (毎月決算型)	98,222円
米国バンクローン・オープン<為替ヘッジあり> (年1回決算型)	98,222円
三菱UFJ Jリート不動産株ファンド<米ドル投資型> (3ヵ月決算型)	98,222円
三菱UFJ Jリート不動産株ファンド<Wプレミアム> (毎月決算型)	98,222円
三菱UFJ J/マッコーリー オーストラリアREITファンド<Wプレミアム> (毎月決算型)	97,104円
米国バンクローンファンド<為替ヘッジあり> (資産成長型)	89,287円
欧州ハイイールド債券ファンド (為替ヘッジなし) (年1回決算型)	87,384円
PIMCO ニューワールドインカムファンド<ブラジルレアルコース> (毎月分配型)	74,308円
PIMCO ニューワールド米ドルインカムファンド (年2回分配型)	60,179円
PIMCO ニューワールドインカムファンド<豪ドルコース> (年2回分配型)	50,114円
テンブルトン新興国小型株ファンド	49,097円
PIMCO ニューワールドインカムファンド<世界通貨分散コース> (年2回分配型)	44,142円
三菱UFJ インド債券オープン (毎月決算型)	39,351円
PIMCO ニューワールド円インカムファンド (年2回分配型)	30,651円
PIMCO ニューワールドインカムファンド<ブラジルレアルコース> (年2回分配型)	20,635円
バリュー・ボンド・ファンド<為替リスク軽減型> (年1回決算型)	9,829円
バリュー・ボンド・ファンド<為替ヘッジなし> (年1回決算型)	9,829円
バリュー・ボンド・ファンド<為替ヘッジなし> (毎月決算型)	9,829円
ベイリー・ギフォード世界長期成長株ファンド (予想分配金提示型)	9,822円
ベイリー・ギフォード インパクト投資ファンド (予想分配金提示型)	9,822円
バリュー・ボンド・ファンド<為替リスク軽減型> (毎月決算型)	9,822円
<DC>ベイリー・ギフォード ESG世界株ファンド	9,822円
ベイリー・ギフォード インパクト投資ファンド	9,821円

ベイリー・ギフォード世界長期成長株ファンド	9,821円
<DC>ベイリー・ギフォード世界長期成長株ファンド	9,821円
わたしの未来設計<安定重視型> (分配コース)	9,820円
わたしの未来設計<安定重視型> (分配抑制コース)	9,820円
わたしの未来設計<成長重視型> (分配抑制コース)	9,820円
マクロ・トータル・リターン・ファンド	9,820円
わたしの未来設計<成長重視型> (分配コース)	9,820円
グローバル・インカム・フルコース (為替リスク軽減型)	983円
米国株式トレンド・ウォッチ戦略ファンド	983円
グローバル・インカム・フルコース (為替ヘッジなし)	983円
合計	3,982,613,790円