

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 パミューダ インカム ファンド A - クラス Y (USD) 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。実質的な組入外貨建資産については、原則として為替ヘッジを行いません。	
主要運用対象	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）	ピムコ パミューダ インカム ファンド A - クラス Y (USD) 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 パミューダ インカム ファンド A - クラス Y (USD)	ピムコ パミューダ 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。原則として、配当等収益や分配対象額の水準等を考慮し、安定した分配を継続することをめざします。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。また、基準価額水準、運用状況等によっては安定した分配とならないことがあります。なお、第2計算期末までの間は、収益の分配は行いません。	

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<為替ヘッジなし> (毎月決算型)



第74期（決算日：2023年11月20日）
 第75期（決算日：2023年12月20日）
 第76期（決算日：2024年1月22日）
 第77期（決算日：2024年2月20日）
 第78期（決算日：2024年3月21日）
 第79期（決算日：2024年4月22日）



受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。さて、お手持ちの「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）」は、去る4月22日に第79期の決算を行いましたので、法令に基づいて第74期～第79期の運用状況をまとめて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

お客さま専用
フリーダイヤル

0120-151034

（受付時間：営業日の9:00～17:00、
土・日・祝日・12月31日～1月3日を除く）

お客さまのお取引内容につきましては、お取扱いの販売会社にお尋ねください。

本資料の表記にあたって

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

○最近30期の運用実績

決 算 期	基 準 価 額 (分配落)	税 分 配	み 期 金 騰 落	中 率 率	債 券 組 入 比 率	債 券 先 物 比 率	投 資 信 託 組 入 比 率	純 資 産 総 額
50期(2021年11月22日)	10,404	20	△0.6	—	—	—	99.0	1,916
51期(2021年12月20日)	10,309	20	△0.7	—	—	—	99.0	1,833
52期(2022年1月20日)	10,312	20	0.2	—	—	—	99.0	1,763
53期(2022年2月21日)	10,257	20	△0.3	—	—	—	99.5	1,715
54期(2022年3月22日)	10,195	20	△0.4	—	—	—	99.3	1,669
55期(2022年4月20日)	10,835	20	6.5	—	—	—	99.0	4,179
56期(2022年5月20日)	10,478	20	△3.1	—	—	—	99.0	4,080
57期(2022年6月20日)	10,825	20	3.5	—	—	—	98.8	4,449
58期(2022年7月20日)	11,105	20	2.8	—	—	—	99.6	4,772
59期(2022年8月22日)	11,294	20	1.9	—	—	—	99.2	4,892
60期(2022年9月20日)	11,540	20	2.4	—	—	—	99.0	5,935
61期(2022年10月20日)	11,604	20	0.7	—	—	—	99.1	6,583
62期(2022年11月21日)	11,134	20	△3.9	—	—	—	98.9	6,874
63期(2022年12月20日)	11,046	20	△0.6	—	—	—	100.4	7,167
64期(2023年1月20日)	10,554	20	△4.3	—	—	—	98.8	7,380
65期(2023年2月20日)	10,874	20	3.2	—	—	—	99.4	8,018
66期(2023年3月20日)	10,663	20	△1.8	—	—	—	98.7	8,207
67期(2023年4月20日)	10,877	20	2.2	—	—	—	99.2	8,812
68期(2023年5月22日)	11,174	20	2.9	—	—	—	98.6	9,493
69期(2023年6月20日)	11,496	20	3.1	—	—	—	99.1	11,068
70期(2023年7月20日)	11,475	20	△0.0	—	—	—	99.0	13,393
71期(2023年8月21日)	11,773	20	2.8	—	—	—	99.2	14,423
72期(2023年9月20日)	12,013	20	2.2	—	—	—	99.3	15,939
73期(2023年10月20日)	11,827	20	△1.4	—	—	—	98.9	16,370
74期(2023年11月20日)	12,184	20	3.2	—	—	—	98.9	18,559
75期(2023年12月20日)	12,086	20	△0.6	—	—	—	99.3	20,606
76期(2024年1月22日)	12,459	20	3.3	—	—	—	99.0	22,646
77期(2024年2月20日)	12,638	20	1.6	—	—	—	98.7	23,764
78期(2024年3月21日)	12,859	20	1.9	—	—	—	98.8	25,759
79期(2024年4月22日)	12,885	20	0.4	—	—	—	98.8	26,754

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

(注) 基準価額の騰落率は分配金込み。

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

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

(注) 「債券先物比率」は買建比率－売建比率。

○当作成期中の基準価額と市況等の推移

決 算 期	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	託 券 率
			騰 落 率	率						
第74期	(期 首) 2023年10月20日	円		%	%	%	%	%	%	%
		11,827		—	—	—	—	—	—	98.9
	10月末	11,805	△0.2							105.1
第75期	(期 末) 2023年11月20日			3.2		—		—		98.9
	(期 首) 2023年11月20日	12,184		—		—		—		98.9
	11月末	12,146	△0.3			—		—		99.0
第76期	(期 末) 2023年12月20日	12,106	△0.6			—		—		99.3
	(期 首) 2023年12月20日	12,086		—		—		—		99.3
	12月末	11,917	△1.4			—		—		100.5
第77期	(期 末) 2024年1月22日	12,479	3.3			—		—		99.0
	(期 首) 2024年1月22日	12,459		—		—		—		99.0
	1月末	12,516	0.5			—		—		99.2
第78期	(期 末) 2024年2月20日	12,658	1.6			—		—		98.7
	(期 首) 2024年2月20日	12,638		—		—		—		98.7
	2月末	12,698	0.5			—		—		98.6
第79期	(期 末) 2024年3月21日	12,879	1.9			—		—		98.8
	(期 首) 2024年3月21日	12,859		—		—		—		98.8
	3月末	12,866	0.1			—		—		99.0
第79期	(期 末) 2024年4月22日	12,905	0.4			—		—		98.8

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

(注) 期末基準価額は分配金込み、騰落率は期首比。

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

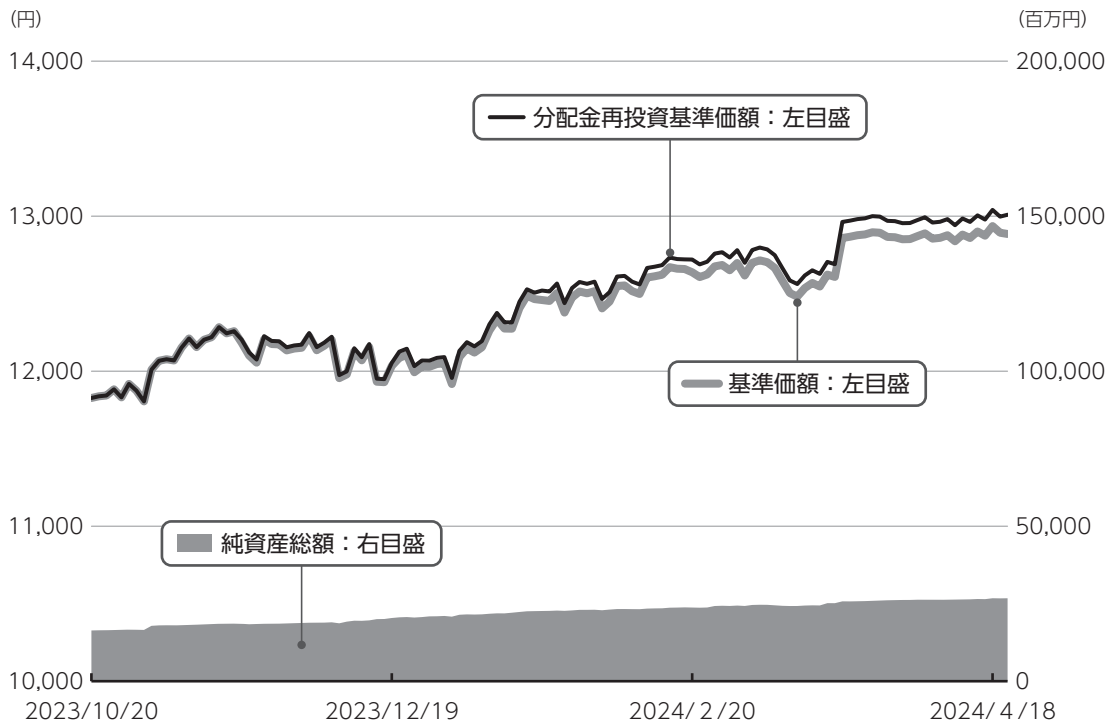
(注) 「債券先物比率」は買建比率－売建比率。

運用経過

第74期～第79期：2023年10月21日～2024年4月22日

▶ 当作成期中の基準価額等の推移について

基準価額等の推移



第74期首	11,827円
第79期末	12,885円
既払分配金	120円
騰落率	10.0%

(分配金再投資ベース)

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

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

基準価額の動き

基準価額は期間の初めに比べ10.0% (分配金再投資ベース) の上昇となりました。

> 基準価額の主な変動要因

上昇要因

米国債券市況が上昇したこと。
米ドルが対円で上昇したこと。

第74期～第79期：2023年10月21日～2024年4月22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。

米連邦準備制度理事会（F R B）による早期利下げ観測の高まりなどを背景に、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（国債に対する上乗せ金利）セクターにおいては、堅調な米経済指標などを背景にスプレッドが縮小し、米国ハイイールド社債、新興国債券は共に上昇しました。

▶ 為替市況

期間を通じてみると円安・米ドル高となりました。

日米の中央銀行による金融政策の公表を受け、日米の金利差が開いた状況が続くとの見方などを背景に、期間を通じてみると円安・米ドル高となりました。

▶ 国内短期金融市場

無担保コール翌日物金利は0%を下回る水準で推移していたものの、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きましたが、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）は上述の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

▶ 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）

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 (USD) 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 (USD)

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。

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早期の利下げ観測などから米金利が低下した局面では米国の金利リスクを削減する一方で、堅調な米経済指標などから米金利が上昇した局面では米国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。そのほか、米非政府系住宅ローン担保証券などの変動利付債券を組み入れることで、金利上昇に対する耐性を確保しています。

セクター配分戦略

米政府関連債や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好して投資を行い、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、メキシコ等へ投資を継続しています。

▶ 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。なお、信託約款の規定に従い第2期までの収益分配は行いません。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74期 2023年10月21日~ 2023年11月20日	第75期 2023年11月21日~ 2023年12月20日	第76期 2023年12月21日~ 2024年1月22日	第77期 2024年1月23日~ 2024年2月20日	第78期 2024年2月21日~ 2024年3月21日	第79期 2024年3月22日~ 2024年4月22日
当期分配金 (対基準価額比率)	20 (0.164%)	20 (0.165%)	20 (0.160%)	20 (0.158%)	20 (0.155%)	20 (0.155%)
当期の収益	20	20	20	20	20	20
当期の収益以外	-	-	-	-	-	-
翌期繰越分配対象額	2,964	3,012	3,263	3,439	3,665	3,701

(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 <為替ヘッジなし> (毎月決算型)

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し、毎月の分配をめざしていく方針です。

▶ ピムコ バミューダ インカム ファンド A - クラスY (USD)

先進国の中央銀行は2024年半ばの利下げ開始を示唆していますが、PIMCO社の予想ではひとたび利下げを開始した後はそのペースは速くなり、2025年末時点の政策金利は米国以外では市場予想よりも低くなる可能性があるかとみています。米国については、特に低・中所得者層の

世帯で貯蓄残高が大幅に減少していることなどから2024年末にかけて他の先進国並みに減速していく見込みです。ただし、米国では、消費のために借入の増加傾向が強まっていること、低金利の固定型住宅ローンを組んでいる世帯が多く利上げの影響を受けにくいことなどから、当面は底堅い景気が続くともっています。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。金融政策については利下げ局面の序盤は欧州中央銀行（ECB）は慎重に引き下げるものの、2025年にかけては積極的に引き下げ、最終的には2%程度になるともっています。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。

▶ 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。

2023年10月21日～2024年4月22日

1万口当たりの費用明細

項目	第74期～第79期		項目の概要
	金額 (円)	比率 (%)	
(a) 信託報酬	116	0.933	(a) 信託報酬 = 作成期中の平均基準価額 × 信託報酬率 × (作成期中の日数 ÷ 年間日数)
（投信会社）	(64)	(0.516)	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）	(50)	(0.400)	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)	(0.017)	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	0.002	(b) その他費用 = 作成期中のその他費用 ÷ 作成期中の平均受益権口数
（監査費用）	(0)	(0.002)	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	116	0.935	

作成期中の平均基準価額は、12,406円です。

(注) 作成期間の費用（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。

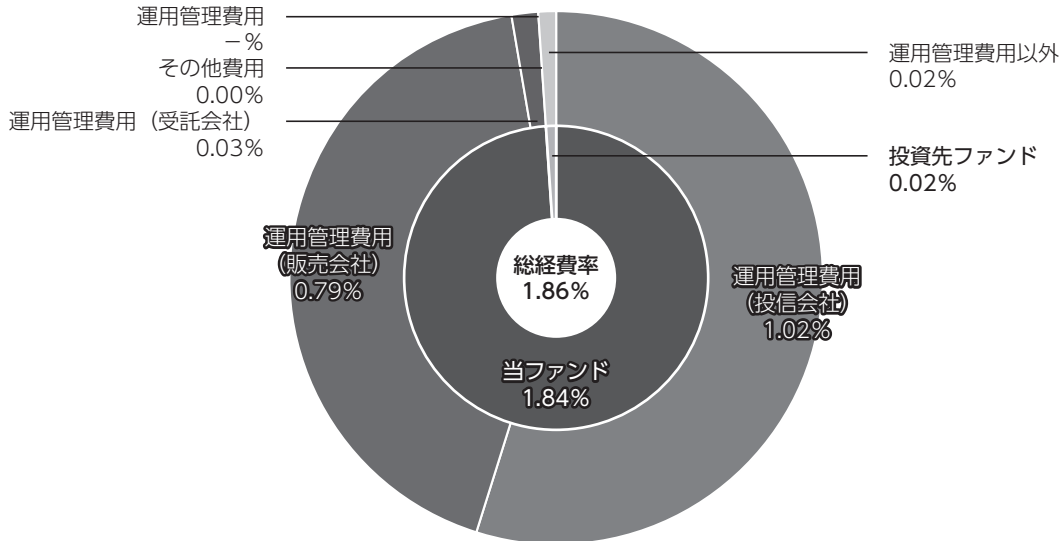
(注) 当該投資信託証券の直近の計算期末時点における「1万口当たりの費用明細」が取得できるものについては「組入れ上位ファンドの概要」に表示することとしております。

(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）を作成期間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

当作成対象期間の運用・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。）を作成期中の平均受益権口数に作成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1.86%**です。



総経費率 (①+②+③)	(%)	1.86
①当ファンドの費用の比率	(%)	1.84
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

(2023年10月21日～2024年4月22日)

投資信託証券

銘柄		第74期～第79期			
		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 (USD)	千口 796	千円 8,902,171	千口 14	千円 156,500

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2023年10月21日～2024年4月22日)

該当事項はございません。

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

○組入資産の明細

(2024年4月22日現在)

ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

銘柄		第73期末	第79期末		
		口数	口数	評価額	比率
		千口	千口	千円	%
	ピムコ バミューダ インカム ファンド A - クラスY (USD)	1,491	2,274	26,439,285	98.8
	合計	1,491	2,274	26,439,285	98.8

(注) 比率はピムコ・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) の純資産総額に対する比率。

親投資信託残高

銘柄		第73期末	第79期末	
		口数	口数	評価額
		千口	千口	千円
	マネー・マーケット・マザーファンド	13,053	13,053	13,289

○投資信託財産の構成

（2024年4月22日現在）

項 目	第79期末	
	評 価 額	比 率
投資信託受益証券	千円 26,439,285	% 98.4
マネー・マーケット・マザーファンド	13,289	0.0
コール・ローン等、その他	403,695	1.6
投資信託財産総額	26,856,269	100.0

○資産、負債、元本及び基準価額の状況

項 目	第74期末	第75期末	第76期末	第77期末	第78期末	第79期末
	2023年11月20日現在	2023年12月20日現在	2024年1月22日現在	2024年2月20日現在	2024年3月21日現在	2024年4月22日現在
	円	円	円	円	円	円
(A) 資産	18,619,280,006	20,827,319,296	22,722,561,082	23,917,229,140	25,836,793,636	26,856,269,938
コール・ローン等	249,028,145	362,184,636	296,965,545	439,163,684	374,502,133	403,694,677
投資信託受益証券(評価額)	18,356,962,434	20,451,845,233	22,412,306,110	23,464,776,029	25,449,001,439	26,439,285,121
マネー・マーケット・マザーファンド(評価額)	13,289,427	13,289,427	13,289,427	13,289,427	13,289,427	13,289,427
未収利息	—	—	—	—	637	713
(B) 負債	59,491,765	220,994,999	76,353,624	152,473,237	76,999,762	102,213,446
未払金	—	144,100,000	—	—	—	—
未払収益分配金	30,466,355	34,099,490	36,354,144	37,608,288	40,064,742	41,527,204
未払解約金	1,482,749	13,954,617	4,277,314	80,819,872	—	18,110,059
未払信託報酬	27,493,483	28,789,425	35,658,382	33,984,354	36,869,191	42,500,299
未払利息	91	65	119	44	—	—
その他未払費用	49,087	51,402	63,665	60,679	65,829	75,884
(C) 純資産総額(A-B)	18,559,788,241	20,606,324,297	22,646,207,458	23,764,755,903	25,759,793,874	26,754,056,492
元本	15,233,177,777	17,049,745,368	18,177,072,176	18,804,144,235	20,032,371,453	20,763,602,244
次期繰越損益金	3,326,610,464	3,556,578,929	4,469,135,282	4,960,611,668	5,727,422,421	5,990,454,248
(D) 受益権総口数	15,233,177,777口	17,049,745,368口	18,177,072,176口	18,804,144,235口	20,032,371,453口	20,763,602,244口
1万口当たり基準価額(C/D)	12,184円	12,086円	12,459円	12,638円	12,859円	12,885円

○損益の状況

項 目	第74期	第75期	第76期	第77期	第78期	第79期
	2023年10月21日～ 2023年11月20日	2023年11月21日～ 2023年12月20日	2023年12月21日～ 2024年1月22日	2024年1月23日～ 2024年2月20日	2024年2月21日～ 2024年3月21日	2024年3月22日～ 2024年4月22日
	円	円	円	円	円	円
(A) 配当等収益	119,483,220	137,563,017	132,765,132	124,846,658	139,442,666	158,480,079
受取配当金	119,486,850	137,566,504	132,770,180	124,847,869	139,443,555	158,458,190
受取利息	45	87	—	154	637	21,889
支払利息	△ 3,675	△ 3,580	△ 5,048	△ 1,365	△ 1,526	—
(B) 有価証券売買損益	465,723,859	△ 219,012,772	610,979,220	277,419,962	386,595,901	△ 22,429,941
売買益	469,659,462	3,935,579	611,285,099	279,048,103	387,261,848	37,681
売買損	△ 3,935,603	△ 222,948,351	△ 305,879	△ 1,628,141	△ 665,947	△ 22,467,622
(C) 信託報酬等	△ 27,542,570	△ 28,840,827	△ 35,722,047	△ 34,045,033	△ 36,935,020	△ 42,576,183
(D) 当期損益金(A+B+C)	557,664,509	△ 110,290,585	708,022,305	368,221,587	489,103,547	93,473,955
(E) 前期繰越損益金	924,785,391	1,411,435,969	1,265,288,023	1,914,352,415	2,230,430,466	2,651,916,960
(F) 追加信託差損益金	1,874,626,919	2,289,533,035	2,532,179,098	2,715,645,954	3,047,953,150	3,286,590,537
(配当等相当額)	(3,064,201,835)	(3,649,997,468)	(3,994,255,049)	(4,222,769,534)	(4,662,939,223)	(4,960,302,504)
(売買損益相当額)	(△1,189,574,916)	(△1,360,464,433)	(△1,462,075,951)	(△1,507,123,580)	(△1,614,986,073)	(△1,673,711,967)
(G) 計(D+E+F)	3,357,076,819	3,590,678,419	4,505,489,426	4,998,219,956	5,767,487,163	6,031,981,452
(H) 収益分配金	△ 30,466,355	△ 34,099,490	△ 36,354,144	△ 37,608,288	△ 40,064,742	△ 41,527,204
次期繰越損益金(G+H)	3,326,610,464	3,556,578,929	4,469,135,282	4,960,611,668	5,727,422,421	5,990,454,248
追加信託差損益金	1,874,626,919	2,289,533,035	2,532,179,098	2,715,645,954	3,047,953,150	3,286,590,537
(配当等相当額)	(3,064,201,835)	(3,649,997,468)	(3,994,255,049)	(4,222,769,534)	(4,662,939,223)	(4,960,302,506)
(売買損益相当額)	(△1,189,574,916)	(△1,360,464,433)	(△1,462,075,951)	(△1,507,123,580)	(△1,614,986,073)	(△1,673,711,969)
分配準備積立金	1,451,983,545	1,486,058,654	1,936,956,184	2,244,965,714	2,679,469,271	2,726,294,257
繰越損益金	—	△ 219,012,760	—	—	—	△ 22,430,546

(注) (B) 有価証券売買損益は各期末の評価換えによるものを含みます。

(注) (C) 信託報酬等には信託報酬に対する消費税等相当額を含めて表示しています。

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

<注記事項>

- ①作成期首(前作成期末)元本額 13,841,310,247円
 作成期中追加設定元本額 8,089,232,808円
 作成期中一部解約元本額 1,166,940,811円
 また、1口当たり純資産額は、作成期末1.2885円です。

②分配金の計算過程

項 目	2023年10月21日～ 2023年11月20日	2023年11月21日～ 2023年12月20日	2023年12月21日～ 2024年1月22日	2024年1月23日～ 2024年2月20日	2024年2月21日～ 2024年3月21日	2024年3月22日～ 2024年4月22日
費用控除後の配当等収益額	113,859,010円	108,722,175円	126,388,709円	114,279,074円	129,651,194円	115,904,501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	143,720,562円	—円	362,924,690円	253,942,513円	359,452,353円	—円
収益調整金額	3,064,201,835円	3,649,997,468円	3,994,255,049円	4,222,769,534円	4,662,939,223円	4,960,302,506円
分配準備積立金額	1,224,870,328円	1,411,435,969円	1,483,996,929円	1,914,352,415円	2,230,430,466円	2,651,916,960円
当ファンドの分配対象収益額	4,546,651,735円	5,170,155,612円	5,967,565,377円	6,505,343,536円	7,382,473,236円	7,728,123,967円
1万口当たり収益分配対象額	2,984円	3,032円	3,283円	3,459円	3,685円	3,721円
1万口当たり分配金額	20円	20円	20円	20円	20円	20円
収益分配金金額	30,466,355円	34,099,490円	36,354,144円	37,608,288円	40,064,742円	41,527,204円

③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。

○分配金のお知らせ

	第74期	第75期	第76期	第77期	第78期	第79期
1 万口当たり分配金 (税込み)	20円	20円	20円	20円	20円	20円

- ・分配金は、分配後の基準価額と個々の受益者の個別元本との差により、課税扱いとなる「普通分配金」と、非課税扱いとなる「元本払戻金 (特別分配金)」に分かれます。
- ・分配後の基準価額が個別元本と同額または上回る場合は、全額が普通分配金となります。分配後の基準価額が個別元本を下回る場合には、下回る部分の額が元本払戻金 (特別分配金) となり、残りの額が普通分配金となります。
- ・元本払戻金 (特別分配金) が発生した場合は、分配金発生時に個々の受益者の個別元本から当該元本払戻金 (特別分配金) を控除した額が、その後の個々の受益者の個別元本となります。

*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 (USD)
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。 ・ 投資適格未満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。この値が大きいくほど、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 10%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、為替ヘッジを行いません。
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
(単位：千) 時価
(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)
BDA	11/2023	JPY 1,030,945	\$ 6,875	68	0
BDA	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 5,073,606	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)
Total Forward Foreign Currency Contracts				\$ 34,654	\$ (158,549)

	額面金額 (単位: 千)	時価 (単位: 千)
7.482% due 08/29/2029	GBP 4,800	\$ 5,976
Seazen Group Ltd.		
6.000% due 08/12/2024	\$ 700	301
Societe Generale S.A.		
6.446% due 01/10/2029	8,050	7,868
6.691% due 01/10/2034	15,100	14,150
Sunac China Holdings Ltd.		
7.000% due 07/09/2025	800	128
SVB Financial Group		
3.125% due 06/05/2030 (b)	100	57
U.S. Capital Funding VI Ltd.		
5.948% due 07/10/2043	23,084	17,602
UBS Group AG		
3.091% due 05/14/2032	2,850	2,193
3.750% due 03/26/2025	6,200	5,972
3.869% due 01/12/2029	31,650	28,346
4.194% due 04/01/2031	9,150	7,826
5.959% due 01/12/2034	15,900	14,830
6.301% due 09/22/2034	4,900	4,643
6.327% due 12/22/2027	10,000	9,902
6.442% due 08/11/2028	3,360	3,326
6.537% due 08/12/2033	22,110	21,257
7.750% due 03/01/2029	EUR 3,540	4,151
9.016% due 11/15/2033	\$ 4,350	4,875
UniCredit SpA		
7.830% due 12/04/2023	72,580	72,690
Unique Pub Finance Co. PLC		
7.395% due 03/28/2024	GBP 344	414
Uniti Group LP		
6.500% due 02/15/2029 (m)	\$ 2,280	1,483
10.500% due 02/15/2028	6,545	6,307
VICI Properties LP		
3.500% due 02/15/2025	4,784	4,567
3.750% due 02/15/2027	4,300	3,873
4.125% due 08/15/2030	5,684	4,694
4.250% due 12/01/2026	3,600	3,326
4.625% due 12/01/2029	3,600	3,117
Voyager Aviation Holdings LLC		
8.500% due 05/09/2026 (b)	4,421	2,404
		<u>757,304</u>
INDUSTRIALS 3.2%		
Air Canada 2020-2 Class A Pass-Through Trust		
5.250% due 04/01/2029	1,869	1,791
Alaska Airlines 2020-1 Class A Pass-Through Trust		
4.800% due 08/15/2027	3,270	3,119
Amdocs Ltd.		
2.538% due 06/15/2030	4,000	3,150
American Airlines 2013-1 Class A Pass-Through Trust		
4.000% due 07/15/2025	78	73
American Airlines 2014-1 Class A Pass-Through Trust		
3.700% due 10/01/2026	1,849	1,672
American Airlines 2015-1 Class A Pass-Through Trust		
3.375% due 05/01/2027	1,381	1,221
American Airlines 2016-1 Class AA Pass-Through Trust		
3.575% due 01/15/2028	1,467	1,340
American Airlines 2016-2 Class AA Pass-Through Trust		
3.200% due 08/15/2028	767	678
American Airlines 2017-2 Class AA Pass-Through Trust		
3.350% due 10/15/2029	337	297
BAT Capital Corp.		
6.343% due 08/02/2030	1,200	1,165
6.421% due 08/02/2033	1,000	943
7.081% due 08/02/2053	1,100	982
Boeing Co.		
5.705% due 05/01/2040	5,728	5,071
5.805% due 05/01/2050	4,500	3,878
5.930% due 05/01/2060	9,900	8,338
British Airways 2019-1 Class AA Pass-Through Trust		
3.300% due 12/15/2032	85	72

	額面金額 (単位: 千)	時価 (単位: 千)
Broadcom, Inc.		
2.450% due 02/15/2031	\$ 7,900	\$ 6,065
3.137% due 11/15/2035	4,435	3,130
3.469% due 04/15/2034	4,513	3,440
Carvana Co. (g)		
12.000% due 12/01/2028	11,453	8,536
13.000% due 06/01/2030	17,180	12,729
14.000% due 06/01/2031	20,329	15,161
Community Health Systems, Inc.		
5.625% due 03/15/2027	21,336	17,351
8.000% due 03/15/2026	8,401	7,691
CoStar Group, Inc.		
2.800% due 07/15/2030	2,000	1,554
CVS Pass-Through Trust		
5.773% due 01/10/2033	129	125
7.507% due 01/10/2032	515	525
8.353% due 07/10/2031	514	532
Energy Transfer LP		
4.950% due 05/15/2028	424	401
Exela Intermediate LLC		
11.500% due 04/15/2026 (g)	541	92
Ford Foundation		
2.815% due 06/01/2070	1,940	989
Greene King Finance PLC		
3.593% due 03/15/2035	GBP 1,956	2,016
4.064% due 03/15/2035	532	556
5.106% due 03/15/2034	131	147
7.139% due 12/15/2034	4,156	3,915
GTCR W-2 Merger Sub LLC		
7.500% due 01/15/2031	\$ 900	889
Imperial Brands Finance PLC		
3.500% due 07/28/2026	1,900	1,771
JetBlue 2020-1 Class A Pass-Through Trust		
4.000% due 11/15/2032 (m)	6,106	5,408
Market Bidco Finco PLC		
4.750% due 11/04/2027	EUR 17,800	16,152
Massachusetts Institute of Technology		
4.678% due 07/01/2114	\$ 65	50
5.600% due 07/01/2111	103	96
Mitchells & Butlers Finance PLC		
6.013% due 12/15/2028	GBP 820	922
6.022% due 12/15/2030	\$ 373	346
Nissan Motor Co. Ltd.		
3.522% due 09/17/2025	8,300	7,852
4.345% due 09/17/2027	8,700	7,869
4.810% due 09/17/2030	2,250	1,912
NMG Holding Co., Inc.		
7.125% due 04/01/2026	11,900	11,142
ONEOK, Inc.		
5.800% due 11/01/2030	800	770
6.050% due 09/01/2033	3,500	3,356
6.625% due 09/01/2053	2,900	2,713
Oracle Corp.		
3.850% due 04/01/2060	899	540
PeaceHealth Obligated Group		
3.218% due 11/15/2050	3,100	1,735
Roadster Finance DAC		
2.375% due 12/08/2027	EUR 1,000	889
Rolls-Royce PLC		
4.625% due 02/16/2026	3,514	3,672
5.750% due 10/15/2027	GBP 3,199	3,672
Royal Caribbean Cruises Ltd.		
11.500% due 06/01/2025	\$ 2,410	2,549
Russian Railways Via RZD Capital PLC		
7.487% due 03/25/2049 (b)	GBP 6,300	4,969
Sands China Ltd.		
4.300% due 01/08/2026	\$ 1,800	1,671
5.375% due 08/08/2025	2,300	2,228
5.650% due 08/08/2028	2,400	2,222

	額面金額 (単位: 千)	時価 (単位: 千)
Syngenta Finance NV		
4.852% due 04/24/2025	\$ 800	\$ 782
Times Square Hotel Trust		
8.528% due 08/01/2026	823	813
U.S. Renal Care, Inc.		
10.625% due 06/28/2028	2,342	1,446
United Airlines 2019-2 Class AA Pass-Through Trust		
2.700% due 05/01/2032	1,288	1,049
United Airlines 2020-1 Class A Pass-Through Trust		
5.875% due 10/15/2027	20,509	20,217
Venture Global Calcasieu Pass LLC		
3.875% due 08/15/2029	7,400	6,165
3.875% due 11/01/2033	16,500	12,486
4.125% due 08/15/2031	5,000	4,425
Venture Global LNG, Inc.		
8.125% due 06/01/2028	7,600	7,384
8.375% due 06/01/2031	8,400	8,022
9.500% due 02/01/2029	46,750	47,524
9.875% due 02/01/2032	15,550	15,777
Veritas U.S., Inc.		
7.500% due 09/01/2025	1,950	1,598
		<u>331,428</u>
UTILITIES 5.0%		
Altice Financing S.A.		
5.750% due 08/15/2029	11,389	8,820
Altice France S.A.		
8.125% due 02/01/2027	2,744	2,316
Charter Communications Operating LLC		
3.900% due 06/01/2052	9,800	5,536
3.950% due 06/30/2062	2,600	1,389
4.400% due 12/01/2061	7,100	4,137
Constellation Oil Services Holding S.A.		
3.000% due 12/31/2026 (g)	387	273
DISH DBS Corp.		
5.250% due 12/01/2026	11,110	8,983
5.750% due 12/01/2028	11,110	8,089
Enel Finance America LLC		
7.100% due 10/14/2027	1,000	1,023
Enel Finance International NV		
7.500% due 10/14/2032	600	621
Gazprom PJSC Via Gaz Capital S.A.		
2.250% due 11/22/2024	EUR 100	82
2.949% due 01/24/2024	450	381
4.950% due 03/23/2027	\$ 1,800	1,251
4.950% due 02/06/2028	1,000	695
5.150% due 02/11/2026	5,700	4,275
7.288% due 08/16/2037	500	390
8.625% due 04/28/2034	2,372	2,163
Gazprom PJSC Via Gaz Finance PLC		
1.500% due 02/17/2027	EUR 31,800	20,504
2.950% due 04/15/2025	5,000	3,964
2.950% due 01/27/2029	\$ 23,200	13,340
Intelsat Jackson Holdings S.A.		
6.500% due 03/15/2030	70,143	61,763
Netflix, Inc.		
3.875% due 11/15/2029	EUR 3,065	3,181
Noble Finance II LLC		
8.000% due 04/15/2030	\$ 2,072	2,073
NPC Ukrenepo		
6.875% due 11/09/2028	1,200	324
Pacific Gas & Electric Co.		
2.100% due 08/01/2027	1,910	1,618
2.500% due 02/01/2031	2,600	1,929
2.950% due 03/01/2028	8,508	7,813
3.000% due 06/15/2028	11,288	9,559
3.150% due 01/01/2026	15,753	14,585
3.250% due 06/01/2031	3,800	2,952
3.300% due 03/15/2027	3,838	3,443

	額面金額 (単位：千)	時価 (単位：千)
3.300% due 12/01/2027	\$ 14,666	\$ 12,779
3.400% due 08/15/2024	6,570	6,421
3.450% due 07/01/2025	12,102	11,478
3.500% due 06/15/2025	8,068	7,678
3.500% due 08/01/2050	4,660	2,597
3.750% due 02/15/2024	10,188	10,121
3.750% due 07/01/2028	13,613	11,944
3.750% due 08/15/2042	418	258
3.850% due 11/15/2023	1,830	1,828
3.950% due 12/01/2047	2,200	1,315
4.000% due 12/01/2046	3,144	1,904
4.200% due 03/01/2029	9,900	8,635
4.250% due 03/15/2046	5,219	3,299
4.300% due 03/15/2045	3,000	1,944
4.400% due 03/01/2032	7,300	6,003
4.450% due 04/15/2042	4,333	2,933
4.500% due 07/01/2040	36,242	25,754
4.500% due 12/15/2041	743	490
4.550% due 07/01/2030	50,195	43,469
4.600% due 06/15/2043	1,794	1,230
4.650% due 08/01/2028	100	90
4.750% due 02/15/2044	2,707	1,888
4.950% due 07/01/2050	25,950	18,136
5.250% due 03/01/2052	7,300	5,292
Petroleros de Venezuela S.A. (b)		
5.375% due 04/12/2027	11,932	1,647
5.500% due 04/12/2037	10,372	1,365
6.000% due 05/16/2024	8,283	1,093
6.000% due 11/15/2026	13,183	1,691
9.000% due 11/17/2023	400	400
9.750% due 05/17/2035	4,730	700
Petroleros Mexicanos		
5.950% due 01/28/2031	5,319	3,809
6.700% due 02/16/2032	58,087	42,867
6.950% due 01/28/2060	6,116	3,468
7.690% due 01/23/2050	1,570	971
PG&E Wildfire Recovery Funding LLC		
4.263% due 06/01/2036	3,600	3,148
4.377% due 06/01/2039	3,990	3,407
4.451% due 12/01/2047	7,700	6,063
Prosus NV		
1.985% due 07/13/2033	EUR 5,600	3,873
2.085% due 01/19/2030	4,200	3,382
3.061% due 07/13/2031	\$ 9,600	6,919
4.193% due 01/19/2032	4,000	3,074
4.987% due 01/19/2052	1,300	803
Rio Oil Finance Trust Series 2014-1		
9.250% due 07/06/2024	499	504
Rio Oil Finance Trust Series 2014-3		
9.750% due 01/06/2027	443	459
Rio Oil Finance Trust Series 2018-1		
8.200% due 04/06/2028	2,101	2,121
Sprint Capital Corp.		
8.750% due 03/15/2032	2,200	2,479
Sprint LLC		
7.125% due 06/15/2024	3,992	4,017
7.625% due 03/01/2026	839	862
Sprint Spectrum Co. LLC		
5.152% due 03/20/2028	2,482	2,443
System Energy Resources, Inc.		
2.140% due 12/09/2025	6,100	5,555
Topaz Solar Farms LLC		
4.875% due 09/30/2039	5,109	4,802
5.750% due 09/30/2039	7,292	6,633
Valaris Ltd.		
8.375% due 04/30/2030	1,666	1,636
Viasat, Inc.		
6.500% due 07/15/2028	2,700	1,917

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Windstream Escrow LLC		
7.750% due 08/15/2028	\$ 13,507	\$ 10,723
		517,242
Total Corporate Bonds & Notes (Cost \$1,896,675)		
CONVERTIBLE BONDS & NOTES 0.4%		
Multiplan Corp.		
6.000% due 10/15/2027	5,700	3,802
Nationwide Building Society		
10.250% due 06/20/2166	GBP 7,405	10,221
Stichting AK Rabobank Certificaten		
6.500% due 03/29/2170 (I)	EUR 30,963	29,586
Total Convertible Bonds & Notes (Cost \$67,905)		
MUNICIPAL BONDS & NOTES 0.1%		
Chicago, Illinois, Build America Bonds, Series 2010		
6.630% due 02/01/2035	\$ 605	599
6.725% due 04/01/2035	286	283
7.350% due 07/01/2035	467	476
Commonwealth of Puerto Rico, General Obligation Bonds, Series 2022		
0.000% due 11/01/2043	12,731	6,350
Golden State, California, Tobacco Securitization Corp. Revenue Bonds, Series 2021		
2.246% due 06/01/2029	1,600	1,332
3.000% due 06/01/2046	635	560
Puerto Rico Electric Power Authority, Build America Bonds, Series 2010 (b)		
6.050% due 07/01/2032	800	202
6.125% due 07/01/2040	3,000	757
Total Municipal Bonds & Notes (Cost \$12,129)		
U.S. GOVERNMENT AGENCIES 52.4%		
Fannie Mae		
0.765% due 05/25/2048 (h)	2,065	207
3.000% due 04/01/2037	611	546
3.000% due 09/01/2049	188	152
3.000% due 03/01/2050	16,878	13,664
3.000% due 10/01/2051	1,350	1,084
3.000% due 12/01/2051	204	164
3.000% due 01/01/2052	194	156
3.000% due 02/01/2052	10,310	8,273
3.000% due 03/01/2052	23,085	18,518
3.000% due 04/01/2052	25,731	20,639
3.000% due 05/01/2052	8,343	6,695
3.000% due 06/01/2052	9,332	7,485
3.000% due 07/01/2052	6,806	5,459
3.000% due 08/01/2052	10,442	8,379
3.000% due 09/01/2052	164	132
3.000% due 05/01/2053	111	89
3.500% due 08/01/2042	18	16
3.500% due 09/01/2047	166	142
3.500% due 03/01/2048	49	42
3.500% due 04/01/2051	676	578
3.500% due 02/01/2052	977	816
3.500% due 03/01/2052	1,590	1,330
3.500% due 04/01/2052	2,751	2,301
3.500% due 05/01/2052	2,950	2,467
3.500% due 07/01/2052	3,348	2,793
3.500% due 09/01/2052	981	819
4.000% due 07/01/2040	5	5
4.000% due 12/01/2041	46	40
4.000% due 07/01/2042	36	31
4.000% due 08/01/2042	541	476
4.000% due 09/01/2042	125	109
4.000% due 10/01/2042	20	18

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4.000% due 01/01/2043	\$ 5	\$ 4
4.000% due 11/01/2045	86	76
4.000% due 03/01/2047	27	24
4.000% due 04/01/2047	230	204
4.000% due 08/01/2047	3,707	3,278
4.000% due 10/01/2047	205	181
4.000% due 12/01/2047	80	71
4.000% due 01/01/2048	46	40
4.000% due 02/01/2048	514	454
4.000% due 07/01/2048	6,176	5,430
4.000% due 08/01/2048	3,627	3,190
4.000% due 09/01/2048	1,049	927
4.500% due 05/01/2033	13	12
4.500% due 02/01/2038	1	1
4.500% due 01/01/2041	156	138
4.750% due 06/01/2033	160	145
5.000% due 10/01/2035	60	59
5.000% due 12/01/2035	134	125
5.000% due 10/01/2036	5	5
5.000% due 05/01/2038	2	2
5.000% due 11/01/2039	6	6
5.500% due 07/01/2033	18	18
5.500% due 06/01/2035	657	624
5.500% due 04/01/2036	1	1
5.500% due 11/01/2036	1	1
5.500% due 03/01/2037	11	11
5.500% due 09/01/2037	4	4
5.500% due 02/01/2038	3	3
5.500% due 04/01/2038	11	11
6.000% due 08/01/2031	20	19
6.000% due 06/01/2032	1	1
6.000% due 09/01/2039	358	345
6.000% due 10/01/2047	8	7
6.000% due 01/01/2053	26,626	26,056
6.500% due 01/01/2037	1	1
6.500% due 10/01/2037	3	3
6.500% due 10/01/2053	6,847	6,815
7.000% due 09/01/2031	27	27
Fannie Mae, TBA (d)		
2.500% due 12/01/2053	146,000	112,203
3.000% due 11/01/2038	1,800	1,609
3.000% due 11/01/2053	0	0
3.000% due 12/01/2053	199,150	159,563
3.500% due 12/01/2053	652,683	544,157
4.000% due 12/01/2053	155,150	134,132
4.500% due 12/01/2053	101,800	90,950
5.000% due 12/01/2053	3,500	3,226
5.500% due 12/01/2053	286,200	271,420
6.000% due 12/01/2053	30,800	29,962
6.500% due 12/01/2053	35,100	34,867
Freddie Mac		
1.115% due 06/15/2042 (h)	30	3
3.000% due 11/01/2046	57	47
3.000% due 12/01/2047	1,779	1,469
3.000% due 03/01/2048	101	84
3.000% due 12/01/2051	187	151
3.000% due 03/01/2052	89	71
3.000% due 04/01/2052	538	432
3.000% due 05/01/2052	7,575	6,075
3.000% due 06/01/2052	203	163
3.000% due 07/01/2052	158	127
3.000% due 09/01/2052	99	79
3.000% due 10/01/2052	396	317
3.000% due 01/01/2053	242	194
3.000% due 03/01/2053	260	209
3.500% due 10/01/2039	108	94
3.500% due 10/01/2047	1,937	1,857
3.500% due 12/01/2047	601	513

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3.500% due 03/01/2048	\$ 2,330	\$ 1,989	4.500% due 07/20/2053	\$ 103,767	\$ 93,851	2.125% due 02/15/2040	\$ 3,551	\$ 3,322
3.500% due 04/01/2048	836	714	4.500% due 08/20/2053	1,022	925	2.125% due 02/15/2041	1,963	1,832
3.500% due 10/01/2048	938	800	4.500% due 09/20/2053	298,110	270,538	U.S. Treasury Bonds		
3.500% due 12/01/2048	2,300	1,966	5.000% due 08/20/2030	170	160	2.250% due 08/15/2046	100	60
3.500% due 03/01/2049	1,432	1,221	5.000% due 05/20/2040	262	246	2.750% due 08/15/2047 (m)	2,830	1,865
3.500% due 05/01/2051	75	63	5.000% due 04/20/2041	7	6	3.000% due 08/15/2048	155	107
3.500% due 04/01/2052	2,952	2,463	5.500% due 05/20/2038	7	7	3.000% due 02/15/2049	77	53
3.500% due 06/01/2052	3,323	1,939	5.500% due 06/20/2038	35	34	3.125% due 05/15/2048	180	127
3.500% due 07/01/2052	993	828	5.500% due 07/20/2038	34	32	4.375% due 08/15/2043 (m)	33,800	30,151
3.500% due 09/01/2052	33	27	5.500% due 08/20/2038	233	225	U.S. Treasury Notes		
3.500% due 11/01/2052	836	700	5.500% due 09/20/2038	72	69	1.625% due 02/15/2026 (o)	2,200	2,040
4.000% due 09/01/2033	1	1	5.500% due 10/20/2038	15	14	2.000% due 02/15/2025 (m)(o)	11,021	10,572
4.000% due 08/01/2042	465	410	5.500% due 01/20/2039	10	10	2.000% due 08/15/2025 (o)	1,400	1,326
4.000% due 09/01/2042	656	578	5.500% due 02/20/2039	26	25	2.000% due 11/15/2026 (o)	800	735
4.000% due 12/01/2042	7	6	5.500% due 09/20/2039	50	48	2.250% due 11/15/2024 (m)(o)	12,300	11,906
4.000% due 04/01/2047	296	262	5.500% due 10/20/2039	8	7	2.250% due 02/15/2027 (m)(o)	28,000	25,789
4.000% due 05/01/2047	287	254	5.500% due 11/20/2039	212	204	2.375% due 05/15/2029 (m)(o)	32,200	28,297
4.000% due 08/01/2047	522	462	5.500% due 12/20/2039	24	22	2.625% due 02/15/2029 (m)(o)	5,000	4,478
4.000% due 08/01/2048	602	530	5.500% due 01/20/2040	187	176	2.750% due 08/15/2032 (m)	150,100	126,999
4.000% due 09/01/2048	245	216	5.500% due 06/20/2040	208	203	2.875% due 05/15/2032	290	249
4.000% due 12/01/2048	9,227	8,119	5.500% due 07/20/2040	470	443	Total U.S. Treasury Obligations		
4.000% due 02/01/2049	3,684	3,241	5.500% due 07/20/2053	21,057	20,155	1,555,058		
4.000% due 03/01/2049	287	252	5.500% due 08/20/2053	18,417	17,627	(Cost \$1,734,056)		
5.000% due 06/01/2034	65	64	Ginnie Mae, TBA (d)			MORTGAGE-BACKED SECURITIES 40.8%		
5.000% due 08/01/2035	39	38	2.000% due 11/01/2053	19,000	14,653	Accredited Mortgage Loan Trust		
5.000% due 01/01/2037	2	2	2.500% due 12/01/2053	46,200	36,816	6.384% due 07/25/2035	7,714	7,468
5.000% due 01/01/2038	1	1	3.000% due 11/01/2053	147,100	121,256	7.134% due 07/25/2035 (b)	2,206	1,765
5.500% due 01/01/2035	257	252	3.000% due 12/01/2053	494,900	408,181	ACE Securities Corporation Home Equity Loan Trust		
5.500% due 05/01/2037	2	2	3.500% due 10/01/2053	182,700	155,733	5.749% due 08/25/2036	3,308	3,105
5.500% due 06/01/2037	90	88	3.500% due 12/01/2053	99,000	84,418	6.234% due 01/25/2035	841	763
5.750% due 05/01/2037	83	82	4.000% due 11/01/2053	513,000	450,979	6.264% due 02/25/2034	1,389	1,402
6.000% due 07/01/2037	40	40	4.000% due 12/01/2053	944,000	830,204	6.339% due 08/25/2035	4,516	4,289
6.000% due 01/01/2053	8,304	8,121	4.500% due 11/01/2053	177,660	160,530	6.369% due 11/25/2034	1,120	1,090
Ginnie Mae			4.500% due 12/01/2053	496,000	448,368	6.609% due 02/25/2035	6,632	6,153
4.000% due 06/20/2041	1	1	5.000% due 11/01/2041	277,000	257,751	Adjustable Rate Mortgage Trust		
4.000% due 04/20/2047	1,441	1,290	5.500% due 11/01/2053	22,000	21,039	6.389% due 08/25/2035	3,175	2,764
4.000% due 05/20/2047	26,857	23,925	5.500% due 12/01/2053	247,000	236,155	AFC Home Equity Loan Trust		
4.000% due 06/20/2047	12,651	11,325	Total U.S. Government Agencies			6.249% due 06/25/2029	1,587	926
4.000% due 07/20/2047	10,939	9,792	(Cost \$5,497,999)			Alternative Loan Trust		
4.000% due 02/20/2048	7,567	6,768	U.S. TREASURY OBLIGATIONS 15.1%			4.140% due 08/25/2035 (b)	420	385
4.000% due 05/20/2049	26,126	23,437	Treasury Inflation Protected Securities (i)			4.158% due 08/25/2036	5,426	4,855
4.000% due 02/20/2050	318	287	0.125% due 07/15/2024 (m)	194,667	190,176	5.268% due 09/25/2034	772	686
4.000% due 07/20/2050	156	140	0.125% due 10/15/2024 (o)	141,986	137,773	5.500% due 04/25/2034	8,776	8,291
4.000% due 08/20/2050	24	22	0.125% due 04/15/2025 (o)	33,341	31,837	5.500% due 06/25/2035	4,396	3,424
4.000% due 09/20/2050	1,893	1,698	0.125% due 07/15/2030	54,737	46,922	5.500% due 08/25/2035 (b)	49	40
4.000% due 10/20/2050	59,771	53,798	0.125% due 01/15/2031	2,005	1,892	5.500% due 09/25/2035	2,541	1,568
4.000% due 11/20/2052	252	222	0.125% due 07/15/2031	7,606	6,371	5.500% due 02/25/2036 (b)	14	8
4.500% due 10/20/2035	416	380	0.250% due 01/15/2025	72,526	69,835	5.644% due 09/20/2046	542	541
4.500% due 01/20/2040	76	69	0.250% due 07/15/2029 (m)	148,070	131,114	5.799% due 07/25/2036	3,895	3,842
4.500% due 03/20/2040	1,105	7	0.250% due 02/15/2050	21,926	12,189	5.819% due 08/25/2046 (b)	8,382	6,782
4.500% due 07/15/2040	1,207	1,122	0.375% due 01/15/2027 (o)	5,903	5,486	5.839% due 05/25/2036	12,205	10,255
4.500% due 07/20/2040	1,317	1,239	0.375% due 07/15/2027 (o)	1,581	1,463	5.874% due 03/20/2046	4,994	3,948
4.500% due 08/15/2040	871	810	0.500% due 04/15/2024 (o)	96,682	95,057	5.939% due 12/25/2046	13,414	10,764
4.500% due 08/20/2040	3,628	3,371	0.625% due 01/15/2024 (m)	169,533	168,013	5.979% due 07/25/2036	18,309	15,296
4.500% due 09/20/2040	987	918	0.625% due 07/15/2032	91,088	78,043	6.000% due 11/25/2036	1,701	960
4.500% due 10/20/2040	4,678	4,348	0.625% due 02/15/2043	2,938	2,035	6.000% due 07/25/2037 (b)	24,518	11,622
4.500% due 02/20/2041	2,268	2,096	0.750% due 07/15/2028 (o)	34,682	32,098	6.039% due 01/25/2036	5,261	4,498
4.500% due 03/20/2041	8,736	8,093	0.750% due 02/15/2042	6,930	5,013	6.094% due 12/20/2035	5,133	4,495
4.500% due 04/15/2041	1,054	991	0.750% due 02/15/2045	18,905	13,052	6.150% due 08/25/2035 (b)	367	285
4.500% due 04/20/2041	926	861	0.875% due 01/15/2029 (o)	63,316	58,326	7.000% due 10/25/2037	29,361	10,459
4.500% due 06/20/2041	7,991	7,428	0.875% due 02/15/2047	22,131	15,330	7.089% due 10/25/2034	2,026	1,953
4.500% due 07/20/2041	2,066	1,920	1.000% due 02/15/2046	11,921	8,609	Amerquest Mortgage Securities Trust		
4.500% due 09/20/2041	206	191	1.000% due 02/15/2048	25,897	18,280	5.949% due 04/25/2036	656	652
4.500% due 10/20/2041	1,179	1,083	1.000% due 02/15/2049 (o)	65,655	46,012	6.054% due 03/25/2036	26,883	24,379
4.500% due 12/20/2041	1,847	1,718	1.375% due 07/15/2033	117,671	106,538	Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates		
4.500% due 05/20/2043	438	407	1.375% due 02/15/2044	3,425	2,733	3.610% due 09/25/2032	104	106
4.500% due 07/20/2043	292	272	1.500% due 02/15/2053	26,958	21,153	6.459% due 01/25/2036	7,000	5,725

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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			5.579% due 06/25/2035 (b)	1,473	1,240
Bank of America Alternative Loan Trust (b)			4.017% due 12/25/2035 (b)	3,694	3,154	5.579% due 06/25/2037	12,462	11,213
3.986% due 01/24/2024	\$ 52	42	ChaseFlex Trust			5.579% 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
Bank 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	4,004	3,205	CIM Trust			5.669% due 10/25/2047	5,333	5,203
4.429% due 01/20/2047 (b)	78	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	6,646	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	5,600	5,070
Bear Stearns Alternative-A Trust			Citigroup Mortgage Loan Trust			5.964% due 08/25/2036	2,303	2,197
5.779% due 04/25/2037	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 11/25/2046	6,882	4,968	4.507% due 07/25/2037 (b)	2,291	1,957	6.139% due 03/25/2036 (b)	1,451	1,237
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 09/25/2047	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	4,898
6.054% due 02/25/2036 (b)	9,845	9,489	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		
6.363% 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
Eurosaïl-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 01/15/2038	\$ 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)	562,847	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)(h)	1,162	21	5.629% due 01/25/2037	1,986	1,567	7.250% due 11/25/2059	8,626	8,596
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
GEWMC 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
Glen 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 07/25/2037	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	5.999% 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 06/25/2036	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	3,500	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	5.689% due 07/25/2036	4,737	4,004
GSR Mortgage Loan Trust			5.709% due 06/25/2037	34,606	32,318	5.699% due 02/25/2037	7,251	3,360
1.261% due 03/25/2037 (h)	7,490	549	5.719% due 06/25/2037 (b)	22,826	18,699	5.739% due 07/25/2036	44,061	15,856
5.739% due 03/25/2037	7,490	1,147	5.844% due 05/25/2036	8,051	7,712	5.919% due 06/25/2036	19,511	16,327
HarborView Mortgage Loan Trust			5.874% due 05/25/2036	16,179	14,897	5.939% due 07/25/2036	43,845	15,776
4.038% due 06/19/2036 (b)	6,049	3,060	JPMorgan Mortgage Trust			5.979% due 07/25/2036	4,101	3,866
5.928% due 12/19/2036 (b)	772	711	4.686% due 01/25/2037 (b)	375	319	6.174% due 07/25/2036	4,929	4,727
6.008% due 02/19/2036	9,501	5,852	5.250% due 11/25/2063	987	913	6.439% due 03/25/2033	65	63
6.088% due 08/19/2045	7,547	5,589	5.739% due 10/25/2035 (b)	3,510	2,473	6.439% due 07/25/2037	253	245
Hawaii Hotel Trust			6.000% due 06/25/2037 (b)	3,266	1,298	Morgan Stanley Bank of America Merrill Lynch Trust		
7.032% due 05/15/2038	2,000	1,959	JPMorgan Resecuritization Trust			0.771% due 11/15/2052 (h)	129,113	2,858
7.541% due 05/15/2038	12,500	12,225	3.968% due 02/26/2037	1,850	1,657			

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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	40,574	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	GBP 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
Natixis 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 Accredited 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
5.759% 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	1,998	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	9,881	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	7,021	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	17,611	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	6,625	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	17,627
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	22,618	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
5.989% 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	4,921	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		
5.859% 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
WFBS 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		
6.800% 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		
Titulization		
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	6,800	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.		
6.587% 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
Magnetite 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.		
6.667% due 01/20/2031	13,039	13,047

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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		
4.933% 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.		
7.258% 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

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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 35 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	51,459	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 09/16/2043	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 Ihtacat Kredi Bankasi A/S		
8.250% due 01/24/2024	3,000	3,009

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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		
	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
Weststream 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.		
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.		
02/17/2027	26	\$ 72
Stearns Holdings LLC		
12/31/2049	1	0
Total Warrants (Cost \$20,656)		72
PREFERRED SECURITIES 0.0%		
Cayenne Aviation LLC		
9.500%	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.		
3.000% due 11/01/2023	AUD 764	484
3.850% due 11/01/2023	NZD 2	1
4.830% due 11/01/2023	\$ 1	1
Bank of Nova Scotia		
4.080% due 11/01/2023	CAD 543	391
4.830% due 11/01/2023	\$ 593	593
BNP Paribas Bank		
10.370% due 11/01/2023	¥ 68	1
0.550% due 11/01/2023	CHF 16	17
3.000% due 11/01/2023	AUD 501	317
3.330% due 11/01/2023	NOK 12	1
3.850% due 11/01/2023	NZD 1	0
4.420% due 11/01/2023	GBP 1	1
6.430% due 11/01/2023	ZAR 10,398	555
Brown Brothers Harriman & Co.		
10.370% due 11/01/2023	¥ 3,630	24
2.750% due 11/01/2023	DKK 3	1
3.100% due 11/01/2023	EUR 1	1
4.420% due 11/01/2023	GBP 23	28
4.830% due 11/01/2023	\$ 42	42
Citibank N.A.		
4.830% due 11/01/2023	2,499	2,499
DBS Bank Ltd.		
4.830% due 11/01/2023	2,137	2,137
DnB Bank ASA		
2.990% due 11/01/2023	SEK 4	0
HSBC Bank PLC		
3.100% due 11/01/2023	EUR 1,097	1,159
4.420% due 11/01/2023	GBP 66	80
JPMorgan Chase Bank N.A.		
4.830% due 11/01/2023	\$ 4,550	4,550
MUFG Bank Ltd.		
10.370% due 11/01/2023	¥ 38,019	251
Royal Bank of Canada		
4.830% due 11/01/2023	\$ 1	1
Sumitomo Mitsui Banking Corp.		
10.370% due 11/01/2023	¥ 234,359	1,548
3.100% due 11/01/2023	EUR 10,789	11,404
4.830% due 11/01/2023	\$ 253	253
Sumitomo Mitsui Trust Bank Ltd.		
10.370% due 11/01/2023	¥ 927,721	6,126
3.100% due 11/01/2023	EUR 4,002	4,230
4.420% due 11/01/2023	GBP 3,526	4,279
4.830% due 11/01/2023	\$ 5,810	5,810
		46,785

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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	224,605
		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 (a)(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.

(j) 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	\$ (633)	\$ (634)
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	\$ (110,589)	\$ (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 ⁽²⁾
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 (受取)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 96 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)	(5)
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	\$ (10)
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			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)	1227	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	8.484%	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	8.360%	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	5,502	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
Receive	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 ⁽¹⁾	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	8.556%	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 ⁽⁵⁾	Secured Overnight Financing Rate	2.450%	12/20/2024	428,400	11,763	11,793	146	0
Receive ⁽⁵⁾	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 ⁽⁵⁾	Secured Overnight Financing Rate	1.600%	01/16/2026	167,700	10,055	7,921	115	0
Receive ⁽⁵⁾	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	変動証拠金 負債
Receive	Secured Overnight Financing Rate	0.928%	05/08/2026	\$ 25,800	\$ 2,784	\$ 2,784	\$ 22	0
Receive	Secured Overnight Financing Rate	0.940%	06/08/2026	35,000	3,719	3,719	\$ 2	0
Receive	Secured Overnight Financing Rate	0.500%	06/16/2026	251,400	29,158	25,308	196	0
Receive	Secured Overnight Financing Rate	1.030%	06/17/2026	43,000	4,447	4,447	38	0
Receive	Secured Overnight Financing Rate	1.010%	06/24/2026	39,800	4,123	4,123	36	0
Receive	Secured Overnight Financing Rate	1.250%	12/15/2026	3,300	370	441	4	0
Receive	Secured Overnight Financing Rate	1.740%	12/16/2026	15,800	1,469	1,469	14	0
Pay	Secured Overnight Financing Rate	1.380%	01/04/2027	37,200	(3,867)	(3,867)	0	(34)
Pay	Secured Overnight Financing Rate	1.570%	01/11/2027	21,300	(2,075)	(2,075)	0	(23)
Pay	Secured Overnight Financing Rate	1.570%	01/12/2027	13,400	(1,305)	(211)	0	(14)
Pay	Secured Overnight Financing Rate	1.425%	01/18/2027	25,400	(2,587)	(374)	0	(27)
Pay	Secured Overnight Financing Rate	1.443%	01/18/2027	27,300	(2,767)	(2,767)	0	(25)
Receive	Secured Overnight Financing Rate	1.350%	01/20/2027	19,000	1,979	1,979	21	0
Pay	Secured Overnight Financing Rate	1.418%	01/20/2027	12,700	(1,295)	(1,295)	0	(14)
Pay	Secured Overnight Financing Rate	1.550%	01/20/2027	84,500	(8,253)	(7,961)	0	(82)
Receive	Secured Overnight Financing Rate	1.580%	02/05/2027	28,000	3,107	3,107	26	0
Pay	Secured Overnight Financing Rate	1.580%	02/16/2027	26,400	(2,897)	(719)	0	(29)
Receive	Secured Overnight Financing Rate	1.450%	02/17/2027	62,000	7,062	7,062	68	0
Pay	Secured Overnight Financing Rate	1.700%	02/17/2027	248,100	(26,263)	(25,330)	0	(273)
Receive	Secured Overnight Financing Rate	1.420%	02/24/2027	46,300	5,304	5,304	51	0
Pay	Secured Overnight Financing Rate	1.650%	02/24/2027	154,200	(16,523)	(15,966)	0	(169)
Pay	Secured Overnight Financing Rate	1.620%	04/18/2027	26,900	(3,092)	(3,092)	0	(26)
Pay	Secured Overnight Financing Rate	1.783%	04/22/2027	20,100	(2,183)	(2,183)	0	(20)
Pay	Secured Overnight Financing Rate	1.788%	05/03/2027	20,800	(2,231)	(2,231)	0	(20)
Pay	Secured Overnight Financing Rate	1.000%	06/15/2027	51,050	(6,925)	(6,075)	0	(54)
Receive	Secured Overnight Financing Rate	1.000%	06/15/2027	68,850	9,347	7,052	69	0
Pay	Secured Overnight Financing Rate	2.850%	08/30/2027	24,600	(1,605)	(1,605)	0	(26)
Pay	Secured Overnight Financing Rate	3.050%	09/07/2027	12,500	(721)	(721)	0	(14)
Pay	Secured Overnight Financing Rate	2.955%	10/04/2027	25,100	(1,510)	(1,510)	0	(27)
Receive	Secured Overnight Financing Rate	3.750%	12/13/2027	25,200	1,040	1,040	29	0
Pay	Secured Overnight Financing Rate	2.500%	12/20/2027	259,700	(23,608)	(40,051)	0	(273)
Pay	Secured Overnight Financing Rate	2.490%	01/09/2028	190,500	(16,162)	(5,999)	0	(199)
Pay	Secured Overnight Financing Rate	3.800%	03/10/2028	38,100	(1,476)	(1,476)	0	(45)
Pay	Secured Overnight Financing Rate	1.280%	03/24/2028	73,200	(10,563)	(10,563)	0	(77)
Receive	Secured Overnight Financing Rate	1.235%	05/12/2028	13,100	2,029	2,029	13	0
Pay	Secured Overnight Financing Rate	0.500%	06/16/2028	366,282	(67,527)	(11,766)	0	(377)
Receive	Secured Overnight Financing Rate	3.250%	06/21/2028	131,000	8,071	9,635	162	0
Pay	Secured Overnight Financing Rate	2.700%	07/21/2028	14,100	(1,205)	(1,205)	0	(17)
Pay	Secured Overnight Financing Rate	2.675%	07/24/2028	14,400	(1,245)	(1,245)	0	(18)
Pay	Secured Overnight Financing Rate	2.468%	07/27/2028	14,200	(1,359)	(1,359)	0	(17)
Pay	Secured Overnight Financing Rate	3.800%	09/05/2028	67,400	(2,347)	(2,347)	0	(87)
Pay	Secured Overnight Financing Rate	1.500%	12/15/2028	29,662	(4,597)	(5,266)	0	(36)
Receive	Secured Overnight Financing Rate	1.500%	01/12/2029	14,850	2,230	2,230	18	0
Pay	Secured Overnight Financing Rate	1.700%	01/12/2029	54,000	(7,584)	(2,123)	0	(67)
Pay	Secured Overnight Financing Rate	1.518%	01/20/2029	7,600	(1,133)	(1,133)	0	(9)
Pay	Secured Overnight Financing Rate	1.630%	01/20/2029	10,600	(1,523)	(1,523)	0	(13)
Pay	Secured Overnight Financing Rate	1.630%	01/26/2029	12,700	(1,819)	(1,819)	1,831	0
Pay	Secured Overnight Financing Rate	1.618%	02/09/2029	4,800	(772)	(772)	0	(6)
Pay	Secured Overnight Financing Rate	1.000%	06/15/2029	6,100	(1,158)	(993)	0	(8)
Receive	Secured Overnight Financing Rate	1.000%	06/15/2029	97,910	18,597	14,229	133	0
Pay	Secured Overnight Financing Rate	1.750%	06/15/2029	59,920	(9,005)	(5,288)	6	(58)
Pay	Secured Overnight Financing Rate	3.000%	06/19/2029	275,100	(25,328)	(57,045)	0	(391)
Pay	Secured Overnight Financing Rate	3.050%	09/08/2029	12,400	(980)	(980)	0	(19)
Pay	Secured Overnight Financing Rate	3.100%	09/09/2029	12,400	(945)	(945)	0	(19)
Receive	Secured Overnight Financing Rate	1.750%	01/23/2030	14,000	2,249	2,249	21	0
Receive	Secured Overnight Financing Rate	1.870%	01/23/2030	14,000	2,154	2,154	21	0
Pay	Secured Overnight Financing Rate	3.470%	02/22/2030	39,200	(2,700)	(2,700)	0	(63)
Pay	Secured Overnight Financing Rate	3.340%	02/23/2030	32,800	(2,522)	(2,522)	0	(52)
Receive	Secured Overnight Financing Rate	1.610%	02/28/2030	14,100	2,553	2,553	21	0
Pay	Secured Overnight Financing Rate	3.525%	03/02/2030	14,000	(917)	(917)	0	(23)
Receive	Secured Overnight Financing Rate	1.430%	03/17/2030	31,300	5,946	5,946	47	0
Receive	Secured Overnight Financing Rate	1.250%	06/17/2030	9,500	1,959	1,764	14	0
Receive	Secured Overnight Financing Rate	3.000%	06/21/2030	339,400	32,322	32,302	559	0
Pay	Secured Overnight Financing Rate	3.500%	06/22/2030	98,200	(6,391)	(6,391)	0	(164)
Receive	Secured Overnight Financing Rate	0.678%	07/29/2030	12,400	2,919	2,919	0	(2,899)
Receive	Secured Overnight Financing Rate	0.674%	08/05/2030	12,000	2,991	2,991	17	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	\$ (15)
Receive	Secured Overnight Financing Rate	1.000%	12/16/2030	7,588	1,778	1,725	11	0
Receive ⁵¹	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	1.768%	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	31,800	(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	(40)
Pay	Secured Overnight Financing Rate	4.220%	10/20/2033	16,400	(432)	(432)	0	(34)
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 ⁵²	Secured Overnight Financing Rate	4.435%	11/01/2033	8,600	(76)	(76)	0	(76)
Pay ⁵³	Secured Overnight Financing Rate	4.450%	11/01/2033	16,900	(129)	(129)	0	(129)
Pay ⁵⁴	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	4.250%	03/20/2054	3,800	32	221	0	(23)	
Receive	UK Retail Price Index	0.000%	09/15/2031	34,300	(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	COP 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	36,926	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	3,689	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	83,160	\$	101,039	\$	130	\$	0	
TOR	11/2023	JPY	7,027,071		46,832		431		0	
TOR	11/2023	\$	1,376	IDR	21,803,998		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	3,799,326		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	1,597	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	3.650%	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	3.990%	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	(159)	(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 10-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)	(898)
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)	(49)
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)
						\$ (16,464)	\$ (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 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 ⁽⁷⁾	
								資産	負債
BOA	Turkey Government International Bond	1.000%	12/20/2023	0.600%	\$ 100	\$ (17)	\$ 8	\$ 1	\$ 0
BOA	Turkey Government International Bond	1.000%	06/20/2024	0.938%	200	(18)	19	1	0
BOA	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	(71)
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
MYC	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	(77)
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%	09/17/2058	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%	09/17/2058	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%	09/17/2058	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%	09/17/2058	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 ⁽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
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38期》決算日2023年11月20日

[計算期間：2023年5月23日～2023年11月20日]

「マネー・マーケット・マザーファンド」は、11月20日に第38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38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
34期(2021年11月22日)	円 10,182	0.0	—	—	百万円 1,637
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

(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5月22日	円 10,181	—	—	—	—
5月末	10,181	0.0	—	—	—
6月末	10,181	0.0	—	—	—
7月末	10,181	0.0	—	—	—
8月末	10,181	0.0	—	—	—
9月末	10,181	0.0	—	—	—
10月末	10,181	0.0	—	—	—
(期末) 2023年11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。

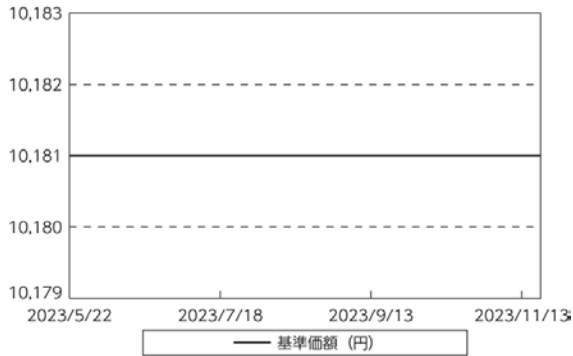
○運用経過

●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ました。
- ・当期間の短期金融市場をみると、日銀は長短金利を操作目標として金融市場調整を行いました。コール・レート（無担保・翌日物）はマイナス圏で推移し、足下のコール・レートは-0.013%となりました。

●当該投資信託のポートフォリオについて

- ・コール・ローン等短期金融商品を活用し、利子等収益の確保を図りました。

○今後の運用方針

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

○1万口当たりの費用明細

(2023年5月23日～2023年11月20日)

該当事項はございません。

○売買及び取引の状況

(2023年5月23日～2023年11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 322,399,871	千円 321,899,877

(注) 金額は受渡代金。

○利害関係人との取引状況等

(2023年5月23日～2023年11月20日)

該当事項はございません。

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

○組入資産の明細

(2023年11月20日現在)

国内その他有価証券

区 分	当 期 末	
	評 価 額	比 率
コマーシャル・ペーパー	千円 2,799,997	% 82.5

(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

(2023年11月20日現在)

項 目	当 期 末	
	評 価 額	比 率
その他有価証券	千円 2,799,997	% 82.5
コール・ローン等、その他	593,717	17.5
投資信託財産総額	3,393,714	100.0

○資産、負債、元本及び基準価額の状況 (2023年11月20日現在)

項目	当期末
	円
(A) 資産	3,393,714,808
コール・ローン等	593,717,773
その他有価証券(評価額)	2,799,997,035
(B) 負債	261
未払解約金	43
未払利息	218
(C) 純資産総額(A-B)	3,393,714,547
元本	3,333,531,344
次期繰越損益金	60,183,203
(D) 受益権総口数	3,333,531,344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 2,870,024,150円
期中追加設定元本額 644,599,674円
期中一部解約元本額 181,092,480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)	2,228,013,587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	568,143,019円
三菱UFJ ターゲット・イヤー・ファンド2035(確定拠出年金)	110,083,425円
三菱UFJ <DC>ターゲット・イヤー ファンド 2030	76,382,303円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<マネーボールファンドA>	61,991,356円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<マネーボールファンド>	38,044,882円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<ブラジルリアルコース>(毎月分配型)	24,765,135円
PIMCO インカム戦略ファンド<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
マネーボールファンド(FOF用)(適格機関投資家限定)	9,871,149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)	9,376,245円
三菱UFJ ターゲット・イヤーファンド 2030	7,690,306円
三菱UFJ 欧州ハイイールド債券ファンド ユーロ円プレミアム(毎月分配型)	7,489,236円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<米ドルコース>(毎月分配型)	7,196,270円
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
米国バンクローンファンド<為替ヘッジなし>(毎月分配型)	5,812,610円
PIMCO ニューワールドインカムファンド<豪ドルコース>(毎月分配型)	5,548,198円
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
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
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<円コース>(毎月分配型)	3,857,128円
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

○損益の状況 (2023年5月23日~2023年11月20日)

項目	当期
	円
(A) 配当等収益	△ 162,931
受取利息	10,911
支払利息	△ 173,842
(B) 当期損益金(A)	△ 162,931
(C) 前期繰越損益金	51,956,485
(D) 追加信託差損益金	11,667,215
(E) 解約差損益金	△ 3,277,566
(F) 計(B+C+D+E)	60,183,203
次期繰越損益金(F)	60,183,203

(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。

ビムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり> (毎月決算型)	2,966,566円
三菱UFJ 米国バンクローンファンド 米ドル円プレミアム (毎月分配型)	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<マナープールファンド>	2,527,335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 /ビムコ トータル・リターン・ファンド<為替ヘッジなし> (年1回決算型)	2,065,331円
三菱UFJ 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
米国バンクローンファンド<為替ヘッジあり> (毎月分配型)	1,628,892円
PIMCO インカム戦略ファンド<世界通貨分散コース> (年2回分配型)	1,616,484円
三菱UFJ 米国バンクローンファンド 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 /ビムコ トータル・リターン・ファンド<米ドルヘッジ型> (毎月決算型)	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<トルコリラコース> (毎月分配型)	1,149,232円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	1,145,161円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<トルコリラコース> (毎月分配型)	1,074,934円
三菱UFJ /ビムコ トータル・リターン・ファンド<米ドルヘッジ型> (年1回決算型)	1,020,693円
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 新興国債券ファンド 通貨選択シリーズ<インドネシアルピアコース> (毎月分配型)	669,935円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<メキシコペソコース> (毎月分配型)	665,580円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<資源国バスケット通貨コース> (毎月分配型)	629,892円
ビムコ・エマージング・ボンド・オープン Cコース (為替ヘッジなし) (年1回決算型)	521,457円
三菱UFJ 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
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<南アフリカランドコース> (毎月分配型)	282,290円
PIMCO ニューワールドインカムファンド<メキシコペソコース> (年2回分配型)	278,281円
ビムコ・エマージング・ボンド・オープン Dコース (為替ヘッジあり) (年1回決算型)	217,015円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<資源国バスケット通貨コース> (毎月分配型)	212,322円
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
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<ユーロコース> (毎月分配型)	111,354円
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
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
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
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
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 /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
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<中国元コース> (毎月分配型)	89,620円
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<ブラジルリアルコース> (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<ブラジルリアルコース> (年2回分配型)	20,635円
パリュウ・ボンド・ファンド<為替ヘッジなし> (年1回決算型)	9,829円
パリュウ・ボンド・ファンド<為替ヘッジなし> (毎月決算型)	9,829円

バリュー・ボンド・ファンド<為替リスク軽減型> (年1回決算型)	9,829円
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
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
<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 (予想分配金提示型)	9,822円
<DC>ベイリー・ギフォード世界長期成長株ファンド	9,821円
ベイリー・ギフォード 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
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> (分配抑制コース)	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<安定重視型> (分配コース)	9,820円
わたしの未来設計<成長重視型> (分配コース)	9,820円
グローバル・インカム・フルコース (為替ヘッジなし)	983円
グローバル・インカム・フルコース (為替リスク軽減型)	983円
米国株式トレンド・ウォッチ戦略ファンド	983円
合計	3,333,531,344円

[お 知 ら せ]

- ①新NISA (成長投資枠) の要件対応のため、デリバティブ取引にかかる投資制限について記載整備を行い、信託約款に所要の変更を行いました。
(2023年7月3日)
- ②委託会社の商号変更に対応するため、信託約款に所要の変更を行いました。
2023年10月1日より商号を三菱UFJアセットマネジメント株式会社に変更しました。
(2023年10月1日)