◇MUZ-252986-0000-20250421◇

当ファンドの仕組みは次の通りです。

商品分類	追加型投信／内外／債券	
信託期間	2027年10月20日まで（2017年10月２日設定）	
運用方針	円建ての外国投資信託であるピムコ　バミューダ　インカム　ファンド　Ａ　－　クラスＹ（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　バミューダ　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　バミューダ　インカム　ファンド　Ａ　－　クラスＹ（ＵＳＤ）	ピムコ　バミューダ　インカム　ファンド（Ｍ）への投資を通じて、世界の幅広い種類の公社債等およびそれらの派生商品等を主要投資対象とします。
	マネー・マーケット・マザーファンド	わが国の公社債等を主要投資対象とします。 外貨建資産への投資は行いません。
主な組入制限	投資信託証券への投資割合に制限を設けません。 外貨建資産への直接投資は行いません。	
分配方針	経費等控除後の配当等収益および売買益（評価益を含みます。）等の全額を分配対象額とし、分配金額は、基準価額水準、市況動向等を勘案して委託会社が決定します。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86期（決算日：2024年11月20日）
第87期（決算日：2024年12月20日）
第88期（決算日：2025年１月20日）
第89期（決算日：2025年２月20日）
第90期（決算日：2025年３月21日）
第91期（決算日：2025年４月21日）

受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。

さて、お手持ちの「ピムコ・インカム・ストラテジー・ファンド＜為替ヘッジなし＞（毎月決算型）」は、去る４月21日に第91期の決算を行いましたので、法令に基づいて第86期～第91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。

MUFG
三菱UFJアセットマネジメント

東京都港区東新橋一丁目９番１号
ホームページ　https://www.am.mufg.jp/

当運用報告書に関するお問い合わせ先
お客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。
・－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)	基準価額 税込み分配金	基準価額 期中騰落率	債券組入比率	債券先物比率	投資信託証券組入比率	純資産総額
	円	円	%	%	%	%	百万円
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
80期(2024年5月20日)	13,200	20	2.6	－	－	99.0	28,553
81期(2024年6月20日)	13,421	40	2.0	－	－	99.4	29,385
82期(2024年7月22日)	13,460	40	0.6	－	－	98.7	30,581
83期(2024年8月20日)	12,680	40	△5.5	－	－	98.8	29,676
84期(2024年9月20日)	12,524	40	△0.9	－	－	99.0	29,591
85期(2024年10月21日)	12,915	40	3.4	－	－	99.2	31,587
86期(2024年11月20日)	13,164	40	2.2	－	－	98.2	32,253
87期(2024年12月20日)	13,416	40	2.2	－	－	98.3	35,395
88期(2025年1月20日)	13,319	40	△0.4	－	－	97.6	35,529
89期(2025年2月20日)	13,083	40	△1.5	－	－	97.9	35,185
90期(2025年3月21日)	12,981	40	△0.5	－	－	97.8	35,084
91期(2025年4月21日)	12,215	40	△5.6	－	－	98.0	33,431

(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	基準価額 騰落率	債券組入比率	債券先物比率	投資信託証券組入比率
		円	%	%	%	%
第86期	（期　首）2024年10月21日	12,915	－	－	－	99.2
	10月末	13,101	1.4	－	－	97.9
	（期　末）2024年11月20日	13,204	2.2	－	－	98.2
第87期	（期　首）2024年11月20日	13,164	－	－	－	98.2
	11月末	13,027	△1.0	－	－	97.7
	（期　末）2024年12月20日	13,456	2.2	－	－	98.3
第88期	（期　首）2024年12月20日	13,416	－	－	－	98.3
	12月末	13,430	0.1	－	－	98.2
	（期　末）2025年１月20日	13,359	△0.4	－	－	97.6
第89期	（期　首）2025年１月20日	13,319	－	－	－	97.6
	１月末	13,256	△0.5	－	－	97.6
	（期　末）2025年２月20日	13,123	△1.5	－	－	97.9
第90期	（期　首）2025年２月20日	13,083	－	－	－	97.9
	２月末	13,070	△0.1	－	－	97.9
	（期　末）2025年３月21日	13,021	△0.5	－	－	97.8
第91期	（期　首）2025年３月21日	12,981	－	－	－	97.8
	３月末	13,088	0.8	－	－	98.1
	（期　末）2025年４月21日	12,255	△5.6	－	－	98.0

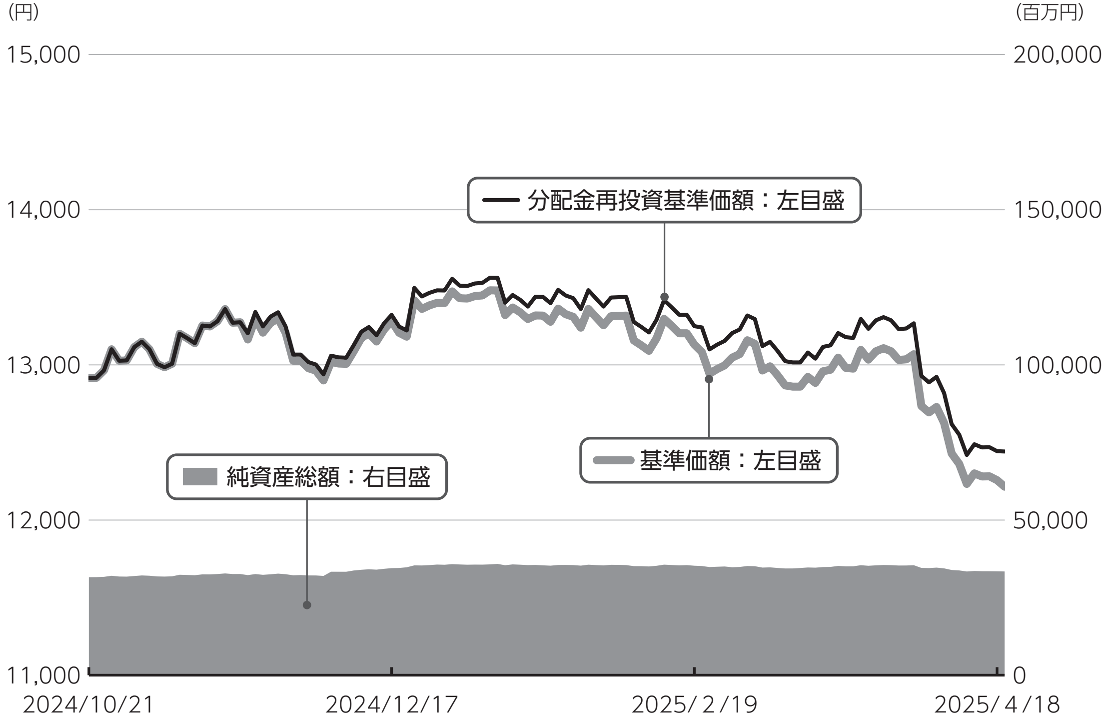
（注）当ファンドの基準価額は、投資対象とする投資信託証券については、前営業日の基準価額を基に計算しております。
（注）期末基準価額は分配金込み、騰落率は期首比。
（注）当ファンドは親投資信託を組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。
（注）「債券先物比率」は買建比率－売建比率。

運用経過

第86期～第91期：2024年10月22日～2025年４月21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 86 期 首	12,915円
第 91 期 末	12,215円
既払分配金	240円
騰　落　率	−3.7%

（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3.7％（分配金再投資ベース）の下落となりました。

基準価額の主な変動要因

上昇要因

米国債券市況が上昇したこと。

下落要因

米ドルが対円で下落したこと。

第86期～第91期：2024年10月22日～2025年４月21日

投資環境について

債券市況

米国債券市況は上昇しました。

米国のトランプ政権による関税政策を受けたインフレ懸念の高まり等を背景に、米国の長期金利が上昇したこと等がマイナスとなりましたが、債券利子収入を享受したこと等がプラスとなり、当期間を通じてみると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、米国の長期金利が上昇したことやスプレッドが拡大したこと等を背景に、新興国債券は下落しました。米国ハイイールド社債は同様の要因がマイナスとなりましたが、債券利子収入を享受したこと等がプラスとなり上昇しました。

為替市況

当期間を通じてみると円高・米ドル安となりました。

一部経済指標の結果等を受けて米景気の減速懸念が高まったことや日銀の利上げ等を背景に、当期間を通じてみると円高・米ドル安となりました。

国内短期金融市場

無担保コール翌日物金利は、プラス圏での推移となりました。

当該投資信託のポートフォリオについて

ピムコ・インカム・ストラテジー・ファンド<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。当期間においては米国のトランプ政権による関税政策や各種経済指標の発表を受けた金利の変動に合わせて米国の金利リスクの調整を行い、期間を通じては米国の金利リスクの積み増しを行いました。その他の地域では、相対的なバリュエーション等の観点から英国の金利リスクを買い持ちとする一方、追加利上げ等が見込まれる日本の金利リスクは売り持ちとしています。

セクター配分戦略

米政府系住宅ローン担保証券といったリスクオフ時に底堅い値動きが期待でき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、メキシコやブラジル等への分散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した。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86期 2024年10月22日～ 2024年11月20日	第87期 2024年11月21日～ 2024年12月20日	第88期 2024年12月21日～ 2025年1月20日	第89期 2025年1月21日～ 2025年2月20日	第90期 2025年2月21日～ 2025年3月21日	第91期 2025年3月22日～ 2025年4月21日
当期分配金 （対基準価額比率）	**40** (0.303%)	**40** (0.297%)	**40** (0.299%)	**40** (0.305%)	**40** (0.307%)	**40** (0.326%)
当期の収益	40	40	40	40	40	40
当期の収益以外	－	－	－	－	－	－
翌期繰越分配対象額	4,336	4,371	4,390	4,412	4,432	4,448

（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）

金融政策については、主要国のインフレ率は金融危機後の平均を上回る水準で推移する可能性はあるものの、中央銀行の目標水準に近づいており、主要国では年内に50～100ｂｐｓの追加利下げが実施されると予想しています。
米国については、関税の引き上げや、政

府機関の縮小、移民の制限等の大胆な政策により、経済成長が明確に弱まるリスクが存在します。過去数年間、年2.5－３％で推移してきた実質国内総生産（ＧＤＰ）成長率は、2025－26年は潜在成長率を下回る水準に落ち込むと予想しています。企業が関税コストを価格転嫁することによりインフレが押し上げられ、米連邦準備制度理事会（ＦＲＢ）の政策目標である２％への回帰が遅れることも十分に考えられます。ＦＲＢはインフレの上昇リスクと景気の減速リスクにより難しい政策運営を強いられるものの、年内に50ｂｐｓの利下げをすると予想しています。ユーロ圏については、貿易に関する不確実性が成長率の下押し要因として残るものの、防衛やインフラに関する財政措置が下支えとなる見通しです。賃金の伸びのさらなる鈍化等を背景に、インフレは引き続き政策目標水準に収れんしていくと予想しています。欧州中央銀行（ＥＣＢ）は今後も慎重な利下げを継続し、最終的な政策金利水準は２％程度になるとみています。かかる環境下、投資においては引き続き慎重なリスク管理が求められると考えており、投資の元本保全を意識しつつ、魅力的な水準のインカム収入を獲得していくことは、中長期的にも引き続き重要なテーマであると考えています。

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

▶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、短期金利は安定した推移を想定しています。以上の見通しにより、コール・ローン等への投資を通じて、安定した収益の確保をめざした運用を行う方針です。

2024年10月22日～2025年４月21日

１万口当たりの費用明細

項目	第86期～第91期 金額（円）	比率（%）	項目の概要
(a)信　託　報　酬	121	0.922	(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）	(67)	(0.511)	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）	(52)	(0.395)	交付運用報告書等各種書類の送付、顧客口座の管理、購入後の情報提供等の対価
（受 託 会 社）	(2)	(0.017)	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	121	0.924	

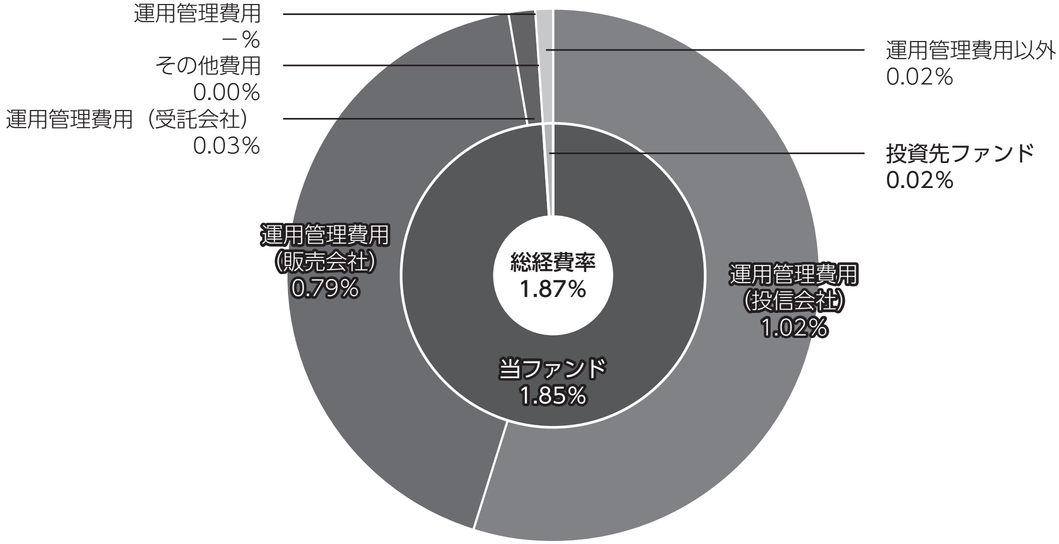
作成期中の平均基準価額は、13,090円です。

（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1.87%**です。



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

（注）①の費用は、1万口当たりの費用明細において用いた簡便法により算出したものです。
（注）各費用は、原則として、募集手数料、売買委託手数料及び有価証券取引税を含みません。
（注）各比率は、年率換算した値です。
（注）投資先ファンドとは、このファンドが組入れている投資信託証券（マザーファンドを除く。）です。
（注）①の費用は、マザーファンドが支払った費用を含み、投資先ファンドが支払った費用を含みません。
（注）①の費用と②③の費用は、計上された期間が異なる場合があります。
（注）入手し得る情報において含まれていない費用はありません。
（注）前記の前提条件で算出したものです。このため、これらの値はあくまでも参考であり、実際に発生した費用の比率とは異なります。

○売買及び取引の状況

（2024年10月22日～2025年４月21日）

投資信託証券

銘柄		第86期～第91期			
		買付		売付	
		口数	金額	口数	金額
国内	ﾋﾟﾑｺ バﾐｭｰﾀﾞ ｲﾝｶﾑ ﾌｧﾝﾄﾞ A － ｸﾗｽY (USD)	千口 412	千円 4,786,715	千口 95	千円 1,124,800

（注）金額は受渡代金。

親投資信託受益証券の設定、解約状況

銘柄	第86期～第91期			
	設定		解約	
	口数	金額	口数	金額
マネー・マーケット・マザーファンド	千口 －	千円 －	千口 88	千円 90

○利害関係人との取引状況等

（2024年10月22日～2025年４月21日）

該当事項はございません。

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

○組入資産の明細

（2025年４月21日現在）

ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

銘柄	第85期末	第91期末		
	口数	口数	評価額	比率
ﾋﾟﾑｺ バﾐｭｰﾀﾞ ｲﾝｶﾑ ﾌｧﾝﾄﾞ A － ｸﾗｽY (USD)	千口 2,715	千口 3,032	千円 32,751,786	% 98.0
合計	2,715	3,032	32,751,786	98.0

（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85期末	第91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	98	9	10

○投資信託財産の構成

（2025年４月21日現在）

項目	第91期末	
	評価額	比率
	千円	%
投資信託受益証券	32,751,786	97.4
マネー・マーケット・マザーファンド	10	0.0
コール・ローン等、その他	884,944	2.6
投資信託財産総額	33,636,740	100.0

○資産、負債、元本及び基準価額の状況

項目	第86期末	第87期末	第88期末	第89期末	第90期末	第91期末
	2024年11月20日現在	2024年12月20日現在	2025年１月20日現在	2025年２月20日現在	2025年３月21日現在	2025年４月21日現在
	円	円	円	円	円	円
(A) 資産	**32,505,324,230**	**35,680,155,196**	**35,730,732,049**	**35,356,112,707**	**35,254,464,244**	**33,636,740,554**
コール・ローン等	824,176,833	882,681,782	761,286,943	912,888,601	949,077,638	884,932,473
投資信託受益証券(評価額)	31,681,042,546	34,797,368,185	34,690,130,657	34,443,202,499	34,305,364,561	32,751,786,834
マネー・マーケット・マザーファンド(評価額)	100,029	100,049	10,009	10,013	10,017	10,024
未収入金	－	－	279,300,000	－	－	－
未収利息	4,822	5,180	4,440	11,594	12,028	11,223
(B) 負債	**251,811,580**	**285,142,860**	**200,889,649**	**170,490,328**	**169,492,072**	**205,373,486**
未払収益分配金	98,006,041	105,529,575	106,705,378	107,576,502	108,108,801	109,477,765
未払解約金	104,914,751	129,211,387	38,153,379	7,261,209	10,172,201	41,540,383
未払信託報酬	48,803,650	50,312,066	55,931,025	55,553,425	51,119,795	54,258,458
その他未払費用	87,138	89,832	99,867	99,192	91,275	96,880
(C) 純資産総額(Ａ－Ｂ)	**32,253,512,650**	**35,395,012,336**	**35,529,842,400**	**35,185,622,379**	**35,084,972,172**	**33,431,367,068**
元本	24,501,510,350	26,382,393,931	26,676,344,685	26,894,125,749	27,027,200,423	27,369,441,461
次期繰越損益金	7,752,002,300	9,012,618,405	8,853,497,715	8,291,496,630	8,057,771,749	6,061,925,607
(D) 受益権総口数	**24,501,510,350口**	**26,382,393,931口**	**26,676,344,685口**	**26,894,125,749口**	**27,027,200,423口**	**27,369,441,461口**
１万口当たり基準価額(Ｃ／Ｄ)	**13,164円**	**13,416円**	**13,319円**	**13,083円**	**12,981円**	**12,215円**

○損益の状況

項　　　目	第86期 2024年10月22日～ 2024年11月20日	第87期 2024年11月21日～ 2024年12月20日	第88期 2024年12月21日～ 2025年１月20日	第89期 2025年１月21日～ 2025年２月20日	第90期 2025年２月21日～ 2025年３月21日	第91期 2025年３月22日～ 2025年４月21日
	円	円	円	円	円	円
(A)　配当等収益	**170,945,392**	**205,857,878**	**211,693,248**	**221,061,629**	**213,422,389**	**204,561,688**
受取配当金	170,832,514	205,709,492	211,550,600	220,753,620	213,102,662	204,229,158
受取利息	112,878	148,386	142,648	308,009	319,727	332,530
(B)　有価証券売買損益	**575,348,763**	**635,680,677**	**△　306,931,189**	**△　688,521,898**	**△　322,657,365**	**△2,122,432,620**
売買益	583,710,101	636,042,043	2,649,409	1,616,556	3,765,099	9,295,892
売買損	△　8,361,338	△　361,366	△　309,580,598	△　690,138,454	△　326,422,464	△2,131,728,512
(C)　信託報酬等	**△　48,890,788**	**△　50,401,898**	**△　56,030,892**	**△　55,652,617**	**△　51,211,070**	**△　54,355,338**
(D)　当期損益金（Ａ＋Ｂ＋Ｃ）	**697,403,367**	**791,136,657**	**△　151,268,833**	**△　523,112,886**	**△　160,446,046**	**△1,972,226,270**
(E)　前期繰越損益金	**2,479,516,038**	**3,048,584,338**	**3,693,519,757**	**3,384,960,388**	**2,711,836,170**	**2,414,744,165**
(F)　追加信託差損益金	**4,673,088,936**	**5,278,426,985**	**5,417,952,169**	**5,537,225,630**	**5,614,490,426**	**5,728,885,477**
（配当等相当額）	(　6,794,233,585)	(　7,651,720,548)	(　7,823,776,928)	(　7,977,572,829)	(　8,097,384,930)	(　8,295,384,796)
（売買損益相当額）	(△2,121,144,649)	(△2,373,293,563)	(△2,405,824,759)	(△2,440,347,199)	(△2,482,894,504)	(△2,566,499,319)
(G)　計（Ｄ＋Ｅ＋Ｆ）	**7,850,008,341**	**9,118,147,980**	**8,960,203,093**	**8,399,073,132**	**8,165,880,550**	**6,171,403,372**
(H)　収益分配金	**△　98,006,041**	**△　105,529,575**	**△　106,705,378**	**△　107,576,502**	**△　108,108,801**	**△　109,477,765**
次期繰越損益金（Ｇ＋Ｈ）	**7,752,002,300**	**9,012,618,405**	**8,853,497,715**	**8,291,496,630**	**8,057,771,749**	**6,061,925,607**
追加信託差損益金	4,673,088,936	5,278,426,985	5,417,952,169	5,537,225,630	5,614,490,426	5,728,885,477
（配当等相当額）	(　6,794,233,585)	(　7,651,720,548)	(　7,823,776,928)	(　7,977,572,829)	(　8,097,384,930)	(　8,295,384,796)
（売買損益相当額）	(△2,121,144,649)	(△2,373,293,563)	(△2,405,824,759)	(△2,440,347,199)	(△2,482,894,504)	(△2,566,499,319)
分配準備積立金	3,831,525,511	3,881,782,846	3,888,460,649	3,889,039,254	3,883,223,661	3,878,596,777
繰越損益金	△　752,612,147	△　147,591,426	△　452,915,103	△1,134,768,254	△1,439,942,338	△3,545,556,647

（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　　24,457,534,126円
　作成期中追加設定元本額　　5,052,337,134円
　作成期中一部解約元本額　　2,140,429,799円
　また、１口当たり純資産額は、作成期末1.2215円です。
②分配金の計算過程

項　　　目	2024年10月22日～ 2024年11月20日	2024年11月21日～ 2024年12月20日	2024年12月21日～ 2025年１月20日	2025年１月21日～ 2025年２月20日	2025年２月21日～ 2025年３月21日	2025年３月22日～ 2025年４月21日
費用控除後の配当等収益額	159,744,524円	193,529,586円	155,662,364円	165,409,012円	162,211,319円	150,206,352円
費用控除後・繰越欠損金補填後の有価証券売買等損益額	－円	－円	－円	－円	－円	－円
収益調整金額	6,794,233,585円	7,651,720,548円	7,823,776,928円	7,977,572,829円	8,097,384,930円	8,295,384,796円
分配準備積立金額	3,769,787,028円	3,793,782,835円	3,839,503,663円	3,831,206,744円	3,829,121,143円	3,837,868,190円
当ファンドの分配対象収益額	10,723,765,137円	11,639,032,969円	11,818,942,955円	11,974,188,585円	12,088,717,392円	12,283,459,338円
１万口当たり収益分配対象額	4,376円	4,411円	4,430円	4,452円	4,472円	4,488円
１万口当たり分配金額	40円	40円	40円	40円	40円	40円
収益分配金金額	98,006,041円	105,529,575円	106,705,378円	107,576,502円	108,108,801円	109,477,765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86期	第87期	第88期	第89期	第90期	第91期
１万口当たり分配金（税込み）	40円	40円	40円	40円	40円	40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。

［ お 知 ら せ ］

①東京証券取引所の取引時間の延伸に伴い、申込締切時間の変更を行いました。詳細は、当社ホームページ（https://www.am.mufg.jp/）から当該ファンドページの目論見書をご覧ください。
（2024年11月５日）
②投資信託及び投資法人に関する法律第14条の改正に伴い、記載変更を行い、信託約款に所要の変更を行いました。
（2025年４月１日）

＜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	・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。 ※デュレーションとは、債券の投資元本の回収に要する平均残存期間や金利感応度を意味する指標です。この値が大きいほど、金利変動に対する債券価格の変動率が大きくなります。 ・米ドル以外の通貨エクスポージャーを総資産の 15%以内とします。 ・新興国の発行体が発行する銘柄への投資は総資産の 20%以内とします。 ・保有外貨建て資産に対し、原則として、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, 2024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

(2024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
投資収入：	
受取利息	23,886
受取配当金（外国税額控除後*）	0
雑収入	0
収入合計	23,886
費用：	
顧問料W(USD)	164
管理報酬M(JPY アドバイザー)	801
管理報酬M(USD アドバイザー)	469
管理報酬P(JPY)	192
管理報酬R(USD)	131
管理報酬S(USD)	168
管理報酬T(JPY)	4,971
管理報酬U2(JPY)	258
管理報酬X(JPY)	28
管理事務費R(USD)	40
管理事務費S(USD)	52
管理事務費W(USD)	51
販売報酬M(JPY アドバイザー)	695
販売報酬M(USD アドバイザー)	407
販売報酬P(JPY)	192
代行費用M(JPY アドバイザー)	53
代行費用M(USD アドバイザー)	31
法務費用	0
支払利息	2,642
雑費	9
費用合計	11,354
投資純収入	12,532
実現純利益(損失)：	
投資有価証券	175
マスターファンド	330,640
為替取引、中央清算金融派生商品	0
店頭金融派生商品	(149,396)
外貨	2,044
実現純利益（損失）	183,463
未実現評価益（評価損）の純変動：	
投資有価証券	51
マスターファンド	980,416
為替取引、中央清算金融派生商品	0
店頭金融派生商品	(257,115)
外貨建資産および負債の換算に係る外貨	(144)
未実現評価益（評価損）の純変動	723,208
純利益（損失）	906,671
運用による純資産の純増（減）額	919,203
*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。

(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
（2024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	12,532
実現純利益（損失）	183,463
未実現評価益（評価損）の純変動	723,208
運用による純資産の純増（減）額	919,203
分配：	
F（JPY）	(9,286)
F（USD）	(102,703)
J（JPY）	(6,082)
J（USD）	(4,382)
N（JPY）	(137,384)
N（USD）	(200,456)
NN（USD）	(4,271)
P（JPY）	0
Q（JPY）	0
R（JPY）	0
R（USD）	(250)
R2（JPY）	(245) [(1)]
S（JPY）	0
S（USD）	(2,347)
SS（USD）	0
U2（JPY）	0
X（JPY）	0
Y（JPY）	(2,277)
Y（USD）	(42,343)
分配金額合計	(512,026)
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	1,183,336
純資産の増（減）額合計	1,590,513
純資産：	
期首	10,405,691
期末	11,996,204

（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)] 2024年５月13日（設定）から2024年10月31日までの期間。

(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
(2024年10月31日現在)

		元本 （単位：千）		時価 （単位：千）
INVESTMENTS IN SECURITIES 6.1%				
SHORT-TERM INSTRUMENTS 6.1%				
TIME DEPOSITS 0.0%				
Australia and New Zealand Banking Group Ltd.				
4.330% due 11/01/2024	$	16	$	16
Brown Brothers Harriman & Co.				
4.330% due 11/01/2024		27		27
Citibank N.A.				
4.330% due 11/01/2024		168		168
DBS Bank Ltd.				
4.330% due 11/01/2024		104		104
DnB Bank ASA				
4.330% due 11/01/2024		59		59
JPMorgan Chase Bank N.A.				
4.330% due 11/01/2024		409		409
Royal Bank of Canada				
4.330% due 11/01/2024		2		2
Sumitomo Mitsui Banking Corp.				
0.010% due 11/01/2024	¥	5		0
4.330% due 11/01/2024	$	163		163
Sumitomo Mitsui Trust Bank Ltd.				
0.010% due 11/01/2024	¥	3		0
4.330% due 11/01/2024	$	116		116
				1,064
U.S. TREASURY BILLS 6.1%				
4.537% due 12/24/2024 (a)(d)		20,700		20,561
4.565% due 01/23/2025 (a)(d)		179,200		177,369
4.573% due 01/16/2025 (a)(d)		59,279		58,722
4.620% due 11/29/2024 (b)(d)		17,700		17,637
4.640% due 12/17/2024 (a)(d)		63,585		63,214
4.662% due 12/10/2024 (b)(d)		9,800		9,751
4.688% due 12/03/2024 (a)(d)		248,226		247,218
4.689% due 11/26/2024 (a)(d)		141,094		140,644
4.874% due 11/12/2024 (b)		582		581
				735,697
Total Short-Term Instruments (Cost $736,691)				**736,761**
Total Investments in Securities (Cost $736,691)				**736,761**
		口数		
INVESTMENTS IN AFFILIATES 96.8%				
OTHER INVESTMENT COMPANIES 96.8%				
PIMCO Bermuda Income Fund (M) (Cost $10,463,660)		699,522,038		11,605,071
Total Investments in Affiliates (Cost $10,463,660)				**11,605,071**
Total Investments 102.9% (Cost $11,200,351)				**$ 12,341,832**
Financial Derivative Instruments (c) (3.2%) (Cost or Premiums, net $0)				**(381,010)**
Other Assets and Liabilities, net 0.3%				**35,382**
Net Assets 100.0%				**$ 11,996,204**

NOTES TO SCHEDULE OF INVESTMENTS:

* A zero balance may reflect actual amounts rounding to less than one thousand.
(a) Coupon represents a weighted average yield to maturity.
(b) Coupon represents a 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	未実現評価（損）益 負債
BPS	11/2024	JPY	221,569	$	1,444	$ 0	$ (11)
BPS	11/2024		598,604		3,930	0	(1)
BPS	11/2024	$	643	JPY	98,742	5	0
BPS	11/2024		111		16,961	0	0
BPS	11/2024		160		24,337	0	0
MYI	11/2024	JPY	162,725	$	1,063	0	(5)
MYI	11/2024	$	473	JPY	72,469	3	0
MYI	11/2024		63		9,713	0	0
						$ 8	$ (17)

F (JPY), J (JPY), M (JPY Advisory), N (JPY), P (JPY), Q (JPY), R (JPY), R2 (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	未実現評価（損）益 負債
BOA	11/2024	JPY	1,611,847	$	11,043	$ 460	$ 0
BOA	11/2024	$	129,722	JPY	18,561,234	0	(7,854)
BPS	11/2024	JPY	410,969,456	$	2,682,032	0	(16,294)
BPS	11/2024	$	181,624	JPY	25,783,856	0	(12,333)
BPS	12/2024		2,610,617		398,647,647	16,250	0
BRC	11/2024	JPY	2,162,616	$	14,751	552	0
BRC	11/2024	$	51,508	JPY	7,365,379	0	(3,148)
CBK	11/2024		2,313		342,764	0	(63)
FAR	11/2024		2,140,940		307,001,865	0	(125,241)
GLM	11/2024	JPY	99,080,258	$	647,837	0	(2,699)
GLM	12/2024	$	647,837	JPY	98,722,004	2,686	0
JPM	11/2024	JPY	23,669,277	$	154,746	0	(661)
JPM	12/2024	$	154,746	JPY	23,584,189	661	0
MBC	11/2024	JPY	10,273,343	$	68,241	789	0
MYI	11/2024		650,606		4,317	46	0
MYI	11/2024	$	4,284	JPY	656,743	28	0
RBC	11/2024	JPY	37,293,684	$	244,830	0	(32)
RBC	11/2024	$	161,996	JPY	23,064,816	0	(10,558)
RBC	12/2024		244,830		37,159,346	30	0
SCX	11/2024	JPY	61,493,782	$	403,376	0	(377)
SCX	11/2024	$	152,508	JPY	21,713,851	0	(9,940)
SCX	12/2024		401,031		60,924,079	425	0
TOR	11/2024		1,444,555		207,880,202	0	(79,665)
UAG	11/2024	JPY	274,082,427	$	1,790,773	0	(8,786)
UAG	11/2024	$	2,090,682	JPY	298,007,447	0	(134,037)
UAG	12/2024		1,790,773		273,093,273	8,760	0
						$ 30,687	$ (411,688)
Total Forward Foreign Currency Contracts						**$ 30,695**	**$ (411,705)**

(B) ピムコ　バミューダ　インカム　ファンド（M）
(2024年10月31日現在)

		額面金額（単位：千）		時価（単位：千）
INVESTMENTS IN SECURITIES 157.4%				
BANK LOAN OBLIGATIONS 3.2%				
AAdvantage Loyality IP Ltd.				
9.629% due 04/20/2028	$	3,924	$	4,042
AI Silk Midco Ltd.				
8.351% due 03/04/2031	EUR	3,100		3,363
Altice France S.A.				
8.679% due 08/15/2028		298		261
10.156% due 08/15/2028	$	6,670		5,360
AmSurg LLC				
11.078% due 07/20/2026		27,118		27,118
13.203% due 11/03/2028		99,978		101,478
Carnival Corp.				
7.435% due 10/18/2028		1,772		1,778
Charter Communications Operating LLC				
6.343% due 02/01/2027		2,697		2,697
DIRECTV Financing LLC				
9.847% due 08/02/2027		1,686		1,692
Envalior Finance GmbH				
8.556% due 03/29/2030	EUR	10,900		11,544
10.085% due 03/29/2030	$	19,406		18,557
Finastra USA, Inc.				
0.500-12.181% due 09/13/2029 (b)		639		639
12.181% due 09/13/2029		6,130		6,194
iHeartCommunications, Inc.				
7.800% due 05/01/2026		46,924		39,762
Lealand Finance Co. BV				
5.800% due 12/31/2027		664		259
7.800% due 06/30/2027		261		147
Mediapro				
TBD% due 08/14/2029	EUR	8,500		9,043
Poseidon Bidco SAS				
8.345% due 03/13/2030		16,200		13,084
Sigma Holdco BV				
8.145-8.180% due 01/03/2028		19,200		20,859
SVF II Finco (Cayman) LP				
6.000% due 12/23/2025	$	31,302		30,844
Syniverse Holdings LLC				
11.604% due 05/13/2027		24,658		24,572
TransDigm, Inc.				
7.104% due 02/28/2031		22,762		22,809
7.354% due 03/22/2030		781		783
U.S. Renal Care, Inc.				
9.800% due 06/20/2028		3,124		2,892
Westmoreland Coal Co.				
8.000% due 11/04/2030		276		180
Windstream Services LLC				
9.707% due 10/01/2031		21,510		21,644
Total Bank Loan Obligations (Cost $376,831)				**371,601**
CORPORATE BONDS & NOTES 17.3%				
BANKING & FINANCE 8.8%				
AGFC Capital Trust I				
6.668% due 01/15/2067		2,200		1,457
AIB Group PLC				
6.608% due 09/13/2029		3,500		3,681
Alamo Re Ltd.				
12.326% due 06/07/2027		3,500		3,651
15.826% due 06/07/2026		3,600		3,824
American Assets Trust LP				
6.150% due 10/01/2034		1,200		1,205
Armor Holdco, Inc.				
8.500% due 11/15/2029		200		196
Armor RE II Ltd.				
14.803% due 05/07/2027		1,300		1,364

		額面金額（単位：千）		時価（単位：千）
Army Hawaii Family Housing Trust Certificates				
5.318% due 06/15/2050	$	7,800	$	6,043
Avolon Holdings Funding Ltd.				
2.528% due 11/18/2027		34,030		31,501
Banca Monte dei Paschi di Siena SpA				
1.875% due 01/09/2026	EUR	7,100		7,581
2.625% due 04/28/2025		800		865
6.750% due 03/02/2026		12,561		13,784
8.000% due 01/22/2030		5,237		5,736
Banco Bilbao Vizcaya Argentaria S.A.				
6.033% due 03/13/2035	$	5,800		5,967
Banco Santander S.A.				
3.250% due 04/02/2029	EUR	19,500		21,098
3.500% due 10/02/2032		13,800		14,768
6.527% due 11/07/2027	$	11,000		11,373
6.607% due 11/07/2028		8,400		8,921
Bank of Nova Scotia				
4.900% due 06/04/2025 (c)(d)		1,124		1,116
Barclays PLC				
3.941% due 01/31/2036 (e)	EUR	13,000		13,955
4.347% due 05/08/2035		3,600		4,012
4.972% due 05/16/2029	$	2,600		2,589
5.335% due 09/10/2035		9,800		9,606
5.674% due 03/12/2028		2,200		2,234
5.690% due 03/12/2030		8,000		8,144
6.396% due 03/12/2028		5,200		5,266
6.490% due 09/13/2029		8,500		8,910
6.692% due 09/13/2034		9,900		10,699
7.437% due 11/02/2033		400		449
Bayou Re Ltd.				
13.050% due 04/30/2027		600		639
23.050% due 04/30/2027		700		774
Blue Ridge Re Ltd.				
9.826% due 01/08/2027		3,306		3,368
BNP Paribas S.A.				
5.497% due 05/20/2030		3,700		3,754
5.738% due 02/20/2035		2,200		2,238
5.738% due 02/20/2035 (o)		7,000		7,120
BPCE S.A.				
6.714% due 10/19/2029		19,000		19,993
7.003% due 10/19/2034		11,600		12,666
CA Immobilien Anlagen AG				
1.000% due 10/27/2025	EUR	3,400		3,588
CaixaBank S.A.				
6.208% due 01/18/2029	$	5,400		5,564
6.840% due 09/13/2034		7,800		8,439
Cape Lookout Re Ltd.				
12.576% due 04/05/2027		700		715
Charles River Re Ltd.				
11.326% due 05/10/2027		250		257
CIFI Holdings Group Co. Ltd. (f)				
4.375% due 04/12/2027		300		39
4.450% due 08/17/2026		500		64
5.950% due 10/20/2025		200		27
6.000% due 07/16/2025		200		27
6.450% due 11/07/2024		600		79
Corestate Capital Holding S.A. (g)				
8.000% due 12/31/2026	EUR	9,205		4,047
10.000% due 12/31/2026		1,434		1,400
CoStar Group, Inc.				
2.800% due 07/15/2030	$	11,025		9,631
Country Garden Holdings Co. Ltd. (f)				
2.700% due 07/12/2026		2,100		210
3.125% due 10/22/2025		3,400		338
3.875% due 10/22/2030		1,700		172
Credicorp Capital Sociedad Titulizadora S.A.				
10.100% due 12/15/2043	PEN	3,000		830
Credit Suisse Group AG AT1 Claim (f)				
	$	9,046		1,153

		額面金額（単位：千）		時価（単位：千）
Cromwell Ereit Lux Finco Sarl				
2.125% due 11/19/2025	EUR	433	$	461
Deloitte LLP (e)(m)				
5.250% due 01/30/2030	$	11,300		11,300
5.410% due 01/30/2032		11,100		11,100
Deutsche Bank AG				
1.375% due 02/17/2032	EUR	8,500		7,984
1.750% due 11/19/2030		6,200		6,112
2.129% due 11/24/2026 (m)	$	1,200		1,163
3.547% due 09/18/2031		7,400		6,723
3.961% due 11/26/2025		3,127		3,123
5.403% due 09/11/2035		1,400		1,360
6.720% due 01/18/2029		2,900		3,023
Digital Dutch Finco BV				
3.875% due 09/13/2033	EUR	2,200		2,395
East Lane Re VII Ltd.				
13.811% due 03/31/2026	$	3,400		3,410
EPR Properties				
4.750% due 12/15/2026		256		254
4.950% due 04/15/2028		1,132		1,113
Everglades Re II Ltd.				
15.076% due 05/13/2027		2,800		2,933
16.076% due 05/13/2027		2,800		2,924
17.326% due 05/13/2027		2,800		2,935
GLP Capital LP				
5.250% due 06/01/2025		650		649
5.300% due 01/15/2029		3,142		3,136
Goodman U.S. Finance Three LLC				
3.700% due 03/15/2028		2,324		2,220
Hexagon IV RE Ltd.				
11.719% due 01/21/2028	EUR	2,339		2,531
HSBC Holdings PLC				
2.848% due 06/04/2031	$	2,800		2,483
3.445% due 09/25/2030	EUR	9,200		9,967
3.973% due 05/22/2030 (o)	$	3,300		3,144
5.290% due 09/16/2032	GBP	6,900		8,679
6.254% due 03/09/2034	$	22,600		23,957
Hudson Pacific Properties LP				
3.250% due 01/15/2030 (o)		100		73
3.950% due 11/01/2027		500		449
5.950% due 02/15/2028		2,200		1,953
InCaps Funding I Ltd.				
7.277% due 06/01/2033		5,076		4,873
ING Groep NV				
3.500% due 09/03/2030	EUR	3,800		4,128
3.750% due 09/03/2035		12,200		13,221
5.335% due 03/19/2030	$	5,700		5,775
Integrity Re Ltd.				
21.550% due 06/06/2026		1,200		984
27.550% due 06/06/2026		600		441
Intesa Sanpaolo SpA				
7.200% due 11/28/2033		7,300		8,059
7.800% due 11/28/2053		1,700		1,958
Iridium Capital PLC				
9.250% due 06/18/2029	EUR	10,600		12,011
Janus Henderson U.S. Holdings, Inc.				
5.450% due 09/10/2034	$	3,100		3,009
KBC Group NV				
6.324% due 09/21/2034		4,000		4,238
Kennedy Wilson Europe Real Estate Ltd.				
3.250% due 11/12/2025	EUR	1,400		1,485
Kizuna RE III Pte Ltd.				
7.326% due 04/09/2029	$	600		610
Lloyds Banking Group PLC				
5.679% due 01/05/2035		5,500		5,575
Longleaf Pine Re Ltd.				
22.061% due 05/25/2027		1,900		2,096
Marex Group PLC				
6.404% due 11/04/2029 (e)		2,200		2,205

	額面金額（単位：千）	時価（単位：千）
Morgan Stanley		
3.790% due 03/21/2030	EUR 5,100	$ 5,626
3.955% due 03/21/2035	4,100	4,514
5.042% due 07/19/2030	$ 14,200	14,248
Morgan Stanley Bank N.A.		
4.447% due 10/15/2027	8,400	8,358
4.968% due 07/14/2028	2,800	2,816
5.527% due 10/15/2027	7,200	7,220
Mutual of Omaha Cos. Global Funding		
4.750% due 10/15/2029	3,900	3,854
Nationwide Building Society		
3.960% due 07/18/2030	5,600	5,325
4.302% due 03/08/2029	12,500	12,203
4.500% due 11/01/2026	EUR 12,200	13,645
Nature Coast Re Ltd.		
14.576% due 12/07/2026	$ 2,400	2,478
NatWest Group PLC		
4.445% due 05/08/2030	17,600	17,094
5.076% due 01/27/2030	16,500	16,457
5.778% due 03/01/2035	6,500	6,640
6.016% due 03/02/2034 (o)	13,100	13,704
Nykredit Realkredit A/S		
3.500% due 07/10/2031	EUR 11,200	12,038
Orange Capital RE DAC		
10.750% due 01/08/2027	2,100	2,270
Panama Infrastructure Receivable Purchaser PLC		
0.000% due 04/05/2032	$ 15,040	10,387
Polestar Re Ltd.		
15.053% due 01/07/2028	1,600	1,598
17.803% due 01/07/2027	5,500	5,678
Preferred Term Securities XVIII Ltd.		
5.573% due 09/23/2035	19	19
Preferred Term Securities XXIV Ltd.		
5.508% due 03/22/2037	632	575
5.588% due 03/22/2037	4,775	3,844
Preferred Term Securities XXV Ltd.		
5.498% due 06/22/2037	16,368	14,813
Preferred Term Securities XXVI Ltd.		
5.508% due 09/22/2037	25,461	22,660
Prime Property Fund LLC		
5.440% due 09/30/2031 (m)	12,400	12,214
Prologis International Funding II S.A.		
3.700% due 10/07/2034	EUR 7,800	8,424
Purple Re Ltd.		
13.553% due 06/07/2027	$ 2,100	2,178
Quercus Re DAC		
11.056% due 07/08/2027	EUR 300	323
Sabine Re Ltd.		
12.813% due 04/07/2027	$ 700	731
Santander Holdings USA, Inc.		
5.353% due 09/06/2030	5,000	4,951
Santander UK Group Holdings PLC		
2.469% due 01/11/2028	1,000	943
3.823% due 11/03/2028	3,400	3,280
4.858% due 09/11/2030	5,700	5,617
6.534% due 01/10/2029	9,900	10,298
7.482% due 08/29/2029	GBP 4,200	5,753
Societe Generale S.A.		
6.691% due 01/10/2034	$ 15,100	15,933
Suci Second Investment Co.		
4.375% due 09/10/2027	22,300	22,015
Sunac China Holdings Ltd. (g)		
6.000% due 09/30/2025	31	5
6.250% due 09/30/2026	31	5
6.500% due 09/30/2027	62	10
6.750% due 09/30/2028	93	14
7.000% due 09/30/2029	94	13
7.250% due 09/30/2030	44	6
SVB Financial Group		
3.125% due 06/05/2030 (f)	100	59

	額面金額（単位：千）	時価（単位：千）
Taranis Reinsurance DAC		
9.219% due 01/21/2028	EUR 1,400	$ 1,500
11.388% due 01/21/2028	2,000	2,196
Torrey Pines Re Ltd.		
10.553% due 06/07/2027	$ 1,500	1,565
11.803% due 06/07/2027	900	931
13.553% due 06/05/2026	500	518
Turkiye Is Bankasi A/S		
2.900% due 11/15/2034	8,400	8,400
U.S. Capital Funding VI Ltd.		
5.218% due 07/10/2043	17,981	14,835
UBS AG		
5.500% due 08/20/2026	EUR 14,000	15,871
7.500% due 02/15/2028	$ 10,500	11,320
UBS Group AG		
3.091% due 05/14/2032	2,850	2,514
3.750% due 03/26/2025	6,200	6,175
3.869% due 01/12/2029	31,650	30,624
4.194% due 04/01/2031	9,150	8,739
4.988% due 08/05/2033	10,400	10,271
5.699% due 02/08/2035	1,500	1,537
5.959% due 01/12/2034	15,900	16,566
6.301% due 09/22/2034	4,900	5,235
6.327% due 12/22/2027	10,000	10,294
6.442% due 08/11/2028	3,360	3,489
6.537% due 08/12/2033	22,110	23,758
7.750% due 03/01/2029	EUR 3,540	4,365
9.016% due 11/15/2033	$ 4,350	5,366
Uniti Group LP		
6.500% due 02/15/2029	2,280	1,965
10.500% due 02/15/2028	6,545	6,978
Ursa Re Ltd.		
10.076% due 12/07/2026	4,200	4,385
13.326% due 12/07/2026	5,300	5,599
VICI Properties LP		
3.500% due 02/15/2025	4,784	4,757
3.750% due 02/15/2027	4,300	4,160
4.125% due 08/15/2030	5,684	5,272
4.250% due 12/01/2026	3,600	3,534
4.625% due 12/01/2029	3,600	3,461
Voyager Aviation Holdings LLC		
8.500% due 05/09/2026 (f)	2,029	0
Wells Fargo & Co.		
2.393% due 06/02/2028	3,300	3,104
Winston RE Ltd.		
16.300% due 02/26/2027	500	452
		1,025,921
INDUSTRIALS 4.0%		
Air Canada 2020-2 Class A Pass-Through Trust		
5.250% due 04/01/2029	1,567	1,565
Alaska Airlines 2020-1 Class A Pass-Through Trust		
4.800% due 08/15/2027	2,935	2,911
Amdocs Ltd.		
2.538% due 06/15/2030	3,200	2,798
American Airlines 2013-1 Class A Pass-Through Trust		
4.000% due 07/15/2025	69	68
American Airlines 2014-1 Class A Pass-Through Trust		
3.700% due 10/01/2026	1,689	1,639
American Airlines 2015-1 Class A Pass-Through Trust		
3.375% due 05/01/2027	1,265	1,219
American Airlines 2016-1 Class AA Pass-Through Trust		
3.575% due 01/15/2028	1,363	1,315
American Airlines 2016-2 Class AA Pass-Through Trust		
3.200% due 06/15/2028	717	676
American Airlines 2017-2 Class AA Pass-Through Trust		
3.350% due 10/15/2029	311	293
BAT Capital Corp. (o)		
6.343% due 08/02/2030	1,200	1,267
6.421% due 08/02/2033	1,000	1,065

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Boeing Co.		
2.196% due 02/04/2026	$ 18,488	$ 17,811
2.750% due 02/01/2026	25,140	24,382
6.259% due 05/01/2027	4,580	4,687
6.298% due 05/01/2029	1,900	1,969
6.528% due 05/01/2034	2,000	2,110
British Airways 2019-1 Class AA Pass-Through Trust		
3.300% due 12/15/2032	79	73
Broadcom, Inc.		
2.450% due 02/15/2031	7,400	6,393
3.469% due 04/15/2034	3,633	3,172
Burberry Group PLC		
5.750% due 06/20/2030	GBP 300	368
Carvana Co. (g)		
13.000% due 06/01/2030	$ 19,380	21,146
14.000% due 06/01/2031	23,139	27,609
CVS Pass-Through Trust		
5.773% due 01/10/2033	118	117
7.507% due 01/10/2032	466	492
8.353% due 07/10/2031	464	498
Energy Transfer LP		
4.950% due 05/15/2028	424	425
Exela Intermediate LLC		
11.500% due 04/15/2026 (g)	572	96
Ford Motor Credit Co. LLC		
2.700% due 08/10/2026	2,208	2,108
3.815% due 11/02/2027	13,078	12,485
4.125% due 08/17/2027	32,337	31,259
4.542% due 08/01/2026	25,740	25,391
5.800% due 03/08/2029	7,900	7,911
5.850% due 05/17/2027	1,610	1,626
Greene King Finance PLC		
3.593% due 03/15/2035	GBP 1,833	2,129
4.064% due 03/15/2035	492	579
5.106% due 03/15/2034	121	151
6.899% due 12/15/2034	4,156	4,626
Haleon UK Capital PLC		
4.625% due 09/18/2033	1,400	1,735
HCA, Inc.		
5.450% due 04/01/2031	$ 6,200	6,271
IHG Finance LLC		
3.625% due 09/27/2031	EUR 41,500	44,377
Imperial Brands Finance PLC		
3.500% due 07/26/2026	$ 1,900	1,853
JDE Peet's NV		
1.125% due 06/16/2033	EUR 2,900	2,552
4.500% due 01/23/2034	1,000	1,134
JetBlue 2020-1 Class A Pass-Through Trust		
4.000% due 11/15/2032	$ 5,628	5,340
Market Bidco Finco PLC		
4.750% due 11/04/2027	EUR 8,400	8,899
Mitchells & Butlers Finance PLC		
5.607% due 12/15/2030	$ 308	290
6.013% due 12/15/2028	GBP 703	890
MTU Aero Engines AG		
3.875% due 09/18/2031	EUR 1,700	1,882
Nissan Motor Co. Ltd.		
3.522% due 09/17/2025	$ 8,300	8,145
4.345% due 09/17/2027	8,700	8,361
4.810% due 09/17/2030 (o)	2,250	2,079
NMG Holding Co., Inc.		
8.500% due 10/01/2028	11,900	12,110
ONEOK, Inc.		
4.750% due 10/15/2031	6,000	5,862
5.050% due 11/01/2034	3,400	3,300
5.700% due 11/01/2054	600	579
5.850% due 11/01/2064	1,100	1,062
Roadster Finance DAC		
2.375% due 12/08/2027	EUR 1,000	1,027

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Rolls-Royce PLC			
4.625% due 02/16/2026	EUR	3,314	$ 3,655
5.750% due 10/15/2027	GBP	3,199	4,156
Russian Railways Via RZD Capital PLC			
7.487% due 03/25/2031 (f)		6,300	5,670
Syngenta Finance NV			
4.892% due 04/24/2025	$	800	798
Times Square Hotel Trust			
8.528% due 08/01/2026		555	557
U.S. Renal Care, Inc.			
10.625% due 06/28/2028		2,342	1,961
United Airlines 2019-2 Class AA Pass-Through Trust			
2.700% due 05/01/2032		1,212	1,077
United Airlines 2020-1 Class A Pass-Through Trust			
5.875% due 10/15/2027 (o)		14,421	14,759
Venture Global Calcasieu Pass LLC			
3.875% due 08/15/2029		7,400	6,828
3.875% due 11/01/2033		11,200	9,738
Venture Global LNG, Inc.			
8.125% due 06/01/2028		7,200	7,477
8.375% due 06/01/2031 (o)		2,200	2,287
9.500% due 02/01/2029		46,750	51,702
9.875% due 02/01/2032		15,550	16,983
Veritas U.S., Inc.			
7.500% due 09/01/2025		1,950	1,858
			461,683
UTILITIES 4.5%			
Altice France S.A.			
3.375% due 01/15/2028	EUR	1,400	1,165
5.125% due 01/15/2029	$	200	150
5.125% due 07/15/2029		2,100	1,573
5.500% due 01/15/2028		3,400	2,642
5.500% due 10/15/2029		1,500	1,125
5.875% due 02/01/2027	EUR	100	88
8.125% due 02/01/2027	$	3,500	2,902
BP Capital Markets BV			
3.360% due 09/12/2031	EUR	900	969
Chile Electricity Lux Mpc II Sarl			
5.580% due 10/20/2035	$	5,500	5,475
Constellation Oil Services Holding S.A.			
3.000% due 12/31/2026 (g)		379	362
DISH DBS Corp.			
5.250% due 12/01/2026		22,510	20,877
5.750% due 12/01/2028		14,510	12,705
Gazprom PJSC Via Gaz Capital S.A.			
2.250% due 11/22/2024	EUR	100	95
4.950% due 03/23/2027	$	1,800	1,161
4.950% due 02/06/2028		1,000	615
5.150% due 02/11/2026		5,700	3,990
7.288% due 08/16/2037		500	400
8.625% due 04/28/2034		2,372	1,838
Gazprom PJSC Via Gaz Finance PLC			
1.500% due 02/17/2027	EUR	31,800	19,161
2.950% due 04/15/2025		5,000	4,207
2.950% due 01/27/2029	$	23,200	11,948
Intelsat Jackson Holdings S.A.			
6.500% due 03/15/2030		67,993	64,055
Netflix, Inc.			
3.875% due 11/15/2029	EUR	1,145	1,286
NPC Ukrenergo			
6.875% due 11/09/2028	$	1,200	792
Pacific Gas & Electric Co.			
2.100% due 08/01/2027		1,910	1,777
2.500% due 02/01/2031		2,600	2,232
2.950% due 03/01/2026		8,508	8,280
3.000% due 06/15/2028		11,288	10,578
3.150% due 01/01/2026		15,753	15,411
3.250% due 06/01/2031		3,800	3,393
3.300% due 03/15/2027		3,838	3,700
3.300% due 12/01/2027	$	14,666	$ 13,991
3.450% due 07/01/2025		12,102	11,978
3.500% due 06/15/2025		8,068	7,991
3.750% due 07/01/2028		13,613	13,080
4.200% due 03/01/2029		9,900	9,586
4.400% due 03/01/2032		7,300	6,923
4.500% due 07/01/2040		4,463	3,873
4.550% due 07/01/2030		50,195	48,754
4.650% due 08/01/2028		100	99
PacifiCorp			
5.800% due 01/15/2055		2,800	2,804
Petroleos de Venezuela S.A.			
5.375% due 04/12/2027		11,932	1,186
5.500% due 04/12/2037		10,372	1,027
6.000% due 11/15/2026		13,183	1,285
6.000% due 05/16/2034		8,283	799
9.000% due 11/17/2031		400	41
9.750% due 05/17/2035		4,730	537
Petroleos Mexicanos			
5.950% due 01/28/2031		5,319	4,588
6.700% due 02/16/2032		58,087	51,696
6.950% due 01/28/2060		6,116	4,362
7.690% due 01/23/2050		1,570	1,219
Prosus NV			
1.985% due 07/13/2033	EUR	5,600	5,130
2.085% due 01/19/2030		4,200	4,182
3.061% due 07/13/2031	$	9,600	8,209
4.193% due 01/19/2032		4,000	3,638
Rio Oil Finance Trust Series 2014-3			
9.750% due 01/06/2027		316	327
Rio Oil Finance Trust Series 2018-1			
8.200% due 04/06/2028		1,749	1,797
Saudi Arabian Oil Co.			
5.250% due 07/17/2034		5,200	5,210
5.750% due 07/17/2054		7,200	6,960
5.875% due 07/17/2064		8,800	8,476
Sprint Capital Corp.			
8.750% due 03/15/2032		2,200	2,663
Sprint Spectrum Co. LLC			
5.152% due 03/20/2028		1,931	1,944
Systems Energy Resources, Inc.			
2.140% due 12/09/2025		6,100	5,902
Thames Water Utilities Finance PLC			
0.875% due 01/31/2028	EUR	5,800	4,809
1.250% due 01/31/2032		1,800	1,475
1.604% due 12/23/2027	$	1,400	1,022
2.625% due 01/24/2032	GBP	2,800	2,713
3.500% due 02/25/2028		1,000	1,002
4.000% due 06/19/2025		2,600	2,705
4.000% due 04/18/2027	EUR	1,800	1,518
4.375% due 01/18/2031		13,000	11,059
4.375% due 07/03/2034	GBP	2,500	2,496
5.125% due 09/28/2037		1,430	1,462
5.500% due 02/11/2041		2,400	2,470
6.500% due 02/09/2032		500	513
7.125% due 04/30/2031		1,500	1,557
7.750% due 04/30/2044		1,400	1,476
8.250% due 04/25/2040		1,775	1,897
Topaz Solar Farms LLC			
4.875% due 09/30/2039	$	4,765	4,360
5.750% due 09/30/2039		6,843	6,822
Valaris Ltd.			
8.375% due 04/30/2030		1,166	1,184
Windstream Escrow LLC			
7.750% due 08/15/2028		13,507	13,594
8.250% due 10/01/2031		11,640	11,794
Woodside Finance Ltd.			
5.100% due 09/12/2034		6,600	6,398
Yorkshire Water Finance PLC			
6.375% due 11/18/2034	GBP	2,000	$ 2,536
			530,071
Total Corporate Bonds & Notes			**2,017,675**
(Cost $2,102,578)			
CONVERTIBLE BONDS & NOTES 0.4%			
Multiplan Corp.			
6.000% due 10/15/2027 (c)	$	5,700	3,562
Nationwide Building Society			
10.250% due 06/20/2166	GBP	6,936	11,746
Stichting AK Rabobank Certificaten			
6.500% due 03/29/2170 (d)	EUR	20,844	25,425
Total Convertible Bonds & Notes			**40,733**
(Cost $51,952)			
MUNICIPAL BONDS & NOTES 0.0%			
Chicago, Illinois, Build America Bonds, Series 2010			
6.630% due 02/01/2035	$	554	580
6.725% due 04/01/2035		262	276
7.350% due 07/01/2035		428	465
Golden State, California, Tobacco Securitization Corp. Revenue Bonds, Series 2021			
3.000% due 06/01/2046		570	527
Puerto Rico Electric Power Authority, Build America Bonds, Series 2010 (f)			
6.050% due 07/01/2032		800	344
6.125% due 07/01/2040		3,000	1,290
Total Municipal Bonds & Notes			**3,482**
(Cost $3,058)			
U.S. GOVERNMENT AGENCIES 63.3%			
Fannie Mae			
1.229% due 05/25/2048 (h)		1,876	243
3.000% due 04/01/2037		538	503
3.000% due 09/01/2049		180	156
3.000% due 03/01/2050		15,497	13,567
3.000% due 10/01/2051		1,292	1,114
3.000% due 12/01/2051		187	161
3.000% due 01/01/2052		101	88
3.000% due 02/01/2052		9,572	8,267
3.000% due 03/01/2052		21,665	18,705
3.000% due 04/01/2052		23,998	20,720
3.000% due 05/01/2052		7,467	6,448
3.000% due 06/01/2052		8,839	7,630
3.000% due 07/01/2052		6,659	5,746
3.000% due 08/01/2052		3,156	2,741
3.000% due 05/01/2053		104	90
3.500% due 08/01/2042		17	15
3.500% due 09/01/2047		151	137
3.500% due 03/01/2048		45	41
3.500% due 04/01/2051		599	545
4.000% due 12/01/2041		42	39
4.000% due 07/01/2042		35	32
4.000% due 08/01/2042		484	458
4.000% due 09/01/2042		118	111
4.000% due 10/01/2042		18	17
4.000% due 01/01/2043		5	4
4.000% due 11/01/2045		81	76
4.000% due 03/01/2047		26	24
4.000% due 04/01/2047		205	193
4.000% due 08/01/2047		3,339	3,128
4.000% due 10/01/2047		191	179
4.000% due 12/01/2047		78	73
4.000% due 01/01/2048		44	41
4.000% due 02/01/2048		446	418
4.000% due 07/01/2048		5,394	5,054
4.000% due 08/01/2048		3,269	3,062
4.000% due 09/01/2048		983	921

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4.500% due 05/01/2033	$ 12	$ 12
4.500% due 02/01/2038	1	1
4.500% due 01/01/2041	148	141
4.750% due 06/01/2033	147	145
5.000% due 10/01/2035	56	55
5.000% due 12/01/2035	120	120
5.000% due 10/01/2036	3	2
5.000% due 05/01/2038	2	2
5.000% due 11/01/2039	6	6
5.500% due 07/01/2033	15	15
5.500% due 06/01/2035	612	607
5.500% due 04/01/2036	1	1
5.500% due 11/01/2036	1	1
5.500% due 03/01/2037	10	10
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 09/01/2029	773	778
6.000% due 08/01/2031	17	17
6.000% due 06/01/2032	1	1
6.000% due 09/01/2039	342	340
6.000% due 10/01/2047	7	7
6.000% due 01/01/2053	23,695	23,872
6.000% due 02/01/2054	281	283
6.000% due 06/01/2054	27,536	27,721
6.000% due 09/01/2054	187	189
6.500% due 01/01/2037	1	1
6.500% due 10/01/2037	2	3
6.500% due 10/01/2053	2,852	2,913
6.500% due 11/01/2053	3,568	3,643
7.000% due 09/01/2031	25	25
7.000% due 02/01/2054	1,282	1,333
7.000% due 03/01/2054	200	208
7.000% due 06/01/2054	200	208
Fannie Mae, TBA (e)		
2.500% due 12/01/2054	146,000	120,849
3.000% due 11/01/2039	1,800	1,682
3.000% due 12/01/2054	85,150	73,343
3.500% due 12/01/2054	294,883	263,667
4.000% due 12/01/2054	60,650	56,042
4.500% due 12/01/2054	74,000	70,246
5.000% due 12/01/2054	95,900	93,161
5.500% due 11/01/2050	43,338	42,934
5.500% due 12/01/2054	306,962	303,925
6.000% due 12/01/2054	75,500	75,952
6.500% due 11/01/2041	185,957	189,818
6.500% due 12/01/2054	166,943	170,377
7.000% due 12/01/2054	5,316	5,505
Freddie Mac		
1.426% due 06/15/2042 (h)	27	4
3.000% due 11/01/2046	53	46
3.000% due 12/01/2047	1,638	1,441
3.000% due 03/01/2048	93	82
3.000% due 12/01/2051	169	147
3.000% due 04/01/2052	506	436
3.000% due 05/01/2052	7,103	6,128
3.000% due 01/01/2053	174	150
3.000% due 03/01/2053	246	212
3.500% due 10/01/2039	101	94
3.500% due 10/01/2047	1,785	1,621
3.500% due 12/01/2047	531	483
3.500% due 03/01/2048	1,934	1,757
3.500% due 04/01/2048	808	734
3.500% due 10/01/2048	851	773
3.500% due 12/01/2048	2,091	1,904
3.500% due 03/01/2049	1,291	1,173
3.500% due 05/01/2051	64	58
4.000% due 09/01/2033	1	1

	額面金額（単位：千）	時価（単位：千）
4.000% due 08/01/2042	$ 418	$ 396
4.000% due 09/01/2042	592	560
4.000% due 12/01/2042	6	6
4.000% due 04/01/2047	271	254
4.000% due 05/01/2047	260	244
4.000% due 08/01/2047	427	401
4.000% due 08/01/2048	545	511
4.000% due 09/01/2048	223	209
4.000% due 12/01/2048	8,220	7,702
4.000% due 02/01/2049	3,469	3,250
4.000% due 03/01/2049	261	245
5.000% due 06/01/2034	56	56
5.000% due 08/01/2035	37	36
5.000% due 01/01/2037	2	2
5.000% due 01/01/2038	1	1
5.000% due 06/01/2054	199	194
5.500% due 01/01/2035	240	239
5.500% due 05/01/2037	1	1
5.500% due 06/01/2037	85	85
5.750% due 05/01/2037	77	80
6.000% due 07/01/2037	34	34
6.000% due 01/01/2053	7,534	7,586
6.000% due 03/01/2054	4,913	4,947
6.000% due 04/01/2054	1,034	1,041
6.000% due 06/01/2054	1,499	1,509
6.000% due 07/01/2054	79,177	79,711
6.000% due 09/01/2054	4,590	4,622
6.500% due 09/01/2054	100	102
7.000% due 02/01/2054	284	295
Ginnie Mae		
3.000% due 04/20/2052	222,555	195,357
3.000% due 05/20/2052	86	75
3.000% due 06/20/2052	201,103	176,468
3.000% due 08/20/2052	338	296
3.500% due 05/20/2052	374	338
3.500% due 01/20/2053	409	370
4.000% due 06/20/2041	1	1
4.000% due 04/20/2047	1,303	1,230
4.000% due 05/20/2047	24,174	22,730
4.000% due 06/20/2047	11,454	10,811
4.000% due 07/20/2047	9,850	9,314
4.000% due 02/20/2048	6,834	6,437
4.000% due 05/20/2049	23,691	22,251
4.000% due 02/20/2050	285	267
4.000% due 07/20/2050	140	132
4.000% due 08/20/2050	22	20
4.000% due 09/20/2050	1,684	1,585
4.000% due 10/20/2050	53,923	50,769
4.000% due 11/20/2052	235	219
4.500% due 10/20/2035	344	331
4.500% due 01/20/2040	72	70
4.500% due 03/20/2040	6	5
4.500% due 07/15/2040	1,052	1,017
4.500% due 07/20/2040	1,082	1,060
4.500% due 08/15/2040	1,172	1,141
4.500% due 08/20/2040	782	766
4.500% due 09/20/2040	3,263	3,195
4.500% due 10/20/2040	879	861
4.500% due 01/20/2041	4,197	4,112
4.500% due 02/20/2041	2,084	2,031
4.500% due 03/20/2041	7,674	7,496
4.500% due 04/15/2041	1,008	981
4.500% due 04/20/2041	834	817
4.500% due 06/20/2041	7,208	7,063
4.500% due 07/20/2041	1,859	1,822
4.500% due 09/20/2041	185	182
4.500% due 10/20/2041	1,046	1,014
4.500% due 12/20/2041	1,661	1,628

	額面金額（単位：千）	時価（単位：千）
4.500% due 05/20/2043	$ 373	$ 365
4.500% due 07/20/2043	263	257
4.500% due 05/20/2053	24,731	23,637
4.500% due 06/20/2053	1,580	1,510
4.500% due 07/20/2053	98,948	94,537
4.500% due 08/20/2053	979	935
4.500% due 09/20/2053	287,806	274,947
4.500% due 10/20/2053	970	926
5.000% due 08/20/2030	137	137
5.000% due 05/20/2040	252	248
5.000% due 04/20/2041	6	6
5.500% due 05/20/2038	7	7
5.500% due 06/20/2038	31	31
5.500% due 07/20/2038	32	32
5.500% due 08/20/2038	223	223
5.500% due 09/20/2038	69	69
5.500% due 10/20/2038	14	14
5.500% due 01/20/2039	10	10
5.500% due 02/20/2039	25	25
5.500% due 09/20/2039	46	46
5.500% due 10/20/2039	6	6
5.500% due 11/20/2039	204	204
5.500% due 01/20/2040	179	175
5.500% due 06/20/2040	193	196
5.500% due 07/20/2040	452	444
5.500% due 07/20/2053	19,171	19,113
5.500% due 08/20/2053	16,850	16,779
Ginnie Mae, TBA (e)		
2.000% due 12/01/2054	19,000	15,507
2.500% due 12/01/2054	46,200	39,160
3.000% due 12/01/2042	524,150	459,740
3.500% due 12/01/2054	567,000	512,538
4.000% due 11/01/2054	596,000	554,885
4.000% due 12/01/2054	946,800	881,708
4.500% due 12/01/2041	759,900	725,329
5.000% due 12/01/2054	867,800	847,048
5.500% due 12/01/2054	572,800	569,017
6.000% due 12/01/2054	64,900	65,286
Total U.S. Government Agencies (Cost $7,485,472)		**7,401,848**
U.S. TREASURY OBLIGATIONS 13.9%		
Treasury Inflation Protected Securities (i)		
0.125% due 04/15/2025 (q)	50,779	50,082
0.125% due 07/15/2030	56,123	51,191
0.125% due 01/15/2031 (o)	2,056	1,849
0.125% due 07/15/2031	7,799	6,975
0.250% due 01/15/2025 (q)	141,150	140,113
0.250% due 07/15/2029	151,817	141,728
0.250% due 02/15/2050	22,481	14,072
0.375% due 07/15/2025 (q)	27,661	27,321
0.375% due 01/15/2027 (q)	6,052	5,855
0.375% due 07/15/2027 (q)	1,621	1,566
0.625% due 07/15/2032	93,394	85,140
0.625% due 02/15/2043	3,012	2,325
0.750% due 07/15/2028 (q)	35,559	34,363
0.750% due 02/15/2042	7,105	5,712
0.750% due 02/15/2045	19,384	14,841
0.875% due 01/15/2029 (q)	64,918	62,469
0.875% due 02/15/2047	22,691	17,423
1.000% due 02/15/2046	12,223	9,743
1.000% due 02/15/2048	26,552	20,794
1.000% due 02/15/2049 (q)	67,316	52,232
1.375% due 07/15/2033	221,606	212,113
1.375% due 02/15/2044	3,512	3,077
1.500% due 02/15/2053	27,640	23,745
1.750% due 01/15/2034	26,831	26,333
1.875% due 07/15/2034 (o)	207,568	206,175

	額面金額（単位：千）	時価（単位：千）
2.125% due 02/15/2040	$ 3,641	$ 3,662
2.125% due 02/15/2041	2,012	2,030
2.375% due 01/15/2025 (q)	22,004	21,933
U.S. Treasury Bonds		
2.250% due 08/15/2046	100	67
2.750% due 08/15/2047	2,830	2,082
3.000% due 08/15/2048	155	119
3.000% due 02/15/2049	77	59
3.125% due 05/15/2048	180	141
4.375% due 08/15/2043	33,800	32,971
4.625% due 05/15/2054 (o)	116,900	119,658
U.S. Treasury Notes		
1.625% due 02/15/2026 (q)	2,200	2,128
2.000% due 02/15/2025 (q)	11,021	10,940
2.000% due 08/15/2025 (q)	1,400	1,374
2.000% due 11/15/2026 (q)	800	767
2.250% due 11/15/2024	11,957	11,946
2.250% due 02/15/2027 (q)	28,000	26,852
2.375% due 05/15/2029 (q)	32,200	29,853
2.625% due 02/15/2029 (q)	5,000	4,701
2.750% due 08/15/2032	150,100	135,295
2.875% due 05/15/2032	290	265
Total U.S. Treasury Obligations (Cost $1,754,826)		**1,624,080**
MORTGAGE-BACKED SECURITIES 34.7%		
Accredited Mortgage Loan Trust		
5.797% due 07/25/2035	3,049	3,007
6.547% due 07/25/2035	2,206	1,934
ACE Securities Corporation Home Equity Loan Trust		
5.162% due 08/25/2036	2,709	2,602
5.647% due 01/25/2035	774	725
5.677% due 02/25/2034	384	458
5.752% due 08/25/2035	3,875	3,805
5.782% due 11/25/2034	936	924
6.022% due 02/25/2035	5,965	5,706
Adjustable Rate Mortgage Trust		
5.802% due 08/25/2035	2,259	1,985
AFC Home Equity Loan Trust		
5.662% due 06/25/2029	1,474	1,155
Alternative Loan Trust		
4.456% due 08/25/2036	4,432	4,082
4.542% due 08/25/2035	390	353
5.064% due 09/20/2046	397	399
5.212% due 07/25/2036	3,627	3,549
5.232% due 08/25/2046	7,919	6,710
5.252% due 05/25/2036	11,309	9,562
5.294% due 03/20/2046	4,869	4,128
5.302% due 09/25/2035	2,475	1,493
5.352% due 12/25/2046	11,895	9,736
5.392% due 07/25/2036	17,192	14,820
5.452% due 01/25/2036	5,235	4,782
5.500% due 04/25/2034	7,719	7,650
5.500% due 06/25/2035	3,958	3,172
5.500% due 08/25/2035	44	37
5.500% due 02/25/2036	14	8
5.514% due 12/20/2035	4,741	4,333
6.000% due 11/25/2036	1,652	949
6.000% due 07/25/2037	24,471	12,857
6.411% due 08/25/2035	331	273
6.502% due 10/25/2034	1,561	1,526
6.663% due 09/25/2034	532	488
7.000% due 10/25/2037	28,203	9,748
Ameriquest Mortgage Securities Trust		
5.467% due 03/25/2036	21,835	20,571
Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates		
3.566% due 09/25/2032	86	86
5.010% due 11/25/2033	1,380	1,373

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5.632% due 09/25/2035	$ 1,539	$ 1,526
5.872% due 01/25/2036	7,000	6,070
6.607% due 10/25/2034	9,913	9,284
Angel Oak Mortgage Trust		
6.500% due 12/25/2067	3,333	3,367
Argent Mortgage Loan Trust		
5.332% due 05/25/2035	16,813	15,007
Argent Securities Trust		
5.212% due 04/25/2036	7,497	2,379
Argent Securities, Inc. Asset-Backed Pass-Through Certificates		
4.109% due 09/25/2033	1,946	1,874
5.617% due 10/25/2035	36,400	33,301
Asset-Backed Funding Certificates Trust		
5.292% due 10/25/2036	10,129	8,813
5.512% due 03/25/2035	8,913	8,676
5.587% due 06/25/2035	5,518	5,314
5.827% due 06/25/2035	3,938	3,607
Asset-Backed Securities Corporation Home Equity Loan Trust		
3.849% due 05/25/2036	42,602	38,402
Avon Finance		
7.960% due 12/28/2049	GBP 2,400	3,087
BAMLL Commercial Mortgage Securities Trust		
2.847% due 04/20/2042	$ 10,620	7,930
Banc of America Alternative Loan Trust		
3.987% due 11/25/2024	50	44
6.000% due 07/25/2046	1,247	1,057
Banc of America Funding Trust		
5.007% due 01/20/2047	65	55
5.093% due 02/20/2035	999	861
5.557% due 06/20/2036	3,882	3,127
5.712% due 04/25/2037	7,329	6,167
BCAP LLC Trust		
5.876% due 04/26/2037	2,725	1,270
5.900% due 04/26/2036	4,419	2,101
Bear Stearns Adjustable Rate Mortgage Trust		
6.049% due 11/25/2034	125	114
Bear Stearns Alternative-A Trust		
5.192% due 04/25/2037	5,591	4,917
5.272% due 11/25/2046	6,165	4,658
5.572% due 08/25/2035	3,689	3,530
Bear Stearns Asset-Backed Securities I Trust		
1.748% due 05/25/2036 (h)	8,097	175
4.942% due 11/25/2035	2,583	2,579
5.091% due 06/25/2034	2,897	2,895
5.152% due 06/25/2047	2,725	2,683
5.252% due 05/25/2036	12,793	3,216
5.257% due 07/25/2036	7,785	7,502
5.332% due 02/25/2037	893	1,155
5.467% due 02/25/2036	7,677	7,597
5.491% due 12/25/2035	9,278	8,805
5.657% due 09/25/2034	3,662	3,664
5.902% due 08/25/2037	14,719	13,104
6.877% due 03/25/2035	3,262	3,199
Bear Stearns Asset-Backed Securities Trust		
5.500% due 11/25/2033	3,183	2,870
Bear Stearns Mortgage Funding Trust		
5.252% due 02/25/2037	4,503	4,233
Benchmark Mortgage Trust		
3.509% due 09/15/2048	47,290	44,687
3.899% due 03/15/2062	9,775	6,809
BINOM Securitization Trust		
4.441% due 08/25/2057	14,198	13,651
Bridgegate Funding PLC		
7.204% due 10/16/2062	GBP 12,821	16,750
7.954% due 10/16/2062	18,993	24,870
8.954% due 10/16/2062	9,971	13,112
9.954% due 10/16/2062	7,217	9,447

	額面金額（単位：千）	時価（単位：千）
BSST Mortgage Trust		
7.654% due 02/15/2037	$ 11,000	$ 5,382
8.304% due 02/15/2037	24,700	11,346
9.304% due 02/15/2037	7,500	3,146
BX Commercial Mortgage Trust		
5.817% due 02/15/2039	6,343	6,325
BX Trust		
6.564% due 10/15/2036	16,400	16,283
6.814% due 10/15/2036	25,610	25,477
Canterbury Finance No.4 PLC		
5.804% due 05/16/2058	GBP 46,146	59,499
Carrington Mortgage Loan Trust		
6.022% due 02/25/2035	$ 3,468	3,245
CBA Commercial Small Balance Commercial Mortgage		
6.040% due 01/25/2039	404	380
Centex Home Equity Loan Trust		
5.497% due 03/25/2035	910	908
Chase Home Lending Mortgage Trust		
3.250% due 03/25/2063	19,934	17,744
Chase Mortgage Finance Trust		
4.748% due 12/25/2035	3,028	2,644
ChaseFlex Trust		
5.452% due 07/25/2037	826	699
Chevy Chase Funding LLC Mortgage-Backed Certificates		
5.212% due 03/25/2035	256	248
CIM Trust		
3.250% due 10/25/2058	16,023	14,365
6.639% due 12/25/2067	3,980	4,022
CIT Mortgage Loan Trust		
6.352% due 10/25/2037	23,603	23,831
Citigroup Mortgage Loan Trust		
0.000% due 11/01/2074 (e)	440	439
3.800% due 11/01/2074 (e)	137,300	117,284
4.540% due 05/25/2036	8,015	4,030
5.132% due 12/25/2036	2,003	1,927
5.156% due 08/25/2036	3,473	3,306
5.172% due 12/25/2036	9,204	4,988
5.233% due 07/25/2037	2,022	1,773
5.249% due 08/25/2036	14,781	6,065
5.672% due 09/25/2037	10,290	8,733
7.264% due 01/25/2037	2,112	846
Citigroup Mortgage Loan Trust, Inc.		
5.887% due 05/25/2035	10,005	9,136
8.602% due 07/25/2037	3,507	3,374
Commercial Mortgage Trust		
0.000% due 04/10/2047 (h)	5,171	0
3.633% due 02/10/2037	10,000	9,845
8.068% due 12/15/2038	8,575	7,643
Conseco Finance Corp.		
6.920% due 12/01/2030	465	468
7.500% due 03/01/2030	44,220	13,240
7.600% due 04/15/2026	4,867	741
Countrywide Asset-Backed Certificates		
5.332% due 08/26/2033	392	379
6.727% due 05/25/2035	7,735	7,720
Countrywide Home Loan Mortgage Pass-Through Trust		
4.156% due 03/25/2037	2,988	2,706
4.812% due 11/25/2037	3,997	3,714
4.849% due 10/20/2035	3,890	3,634
5.178% due 11/25/2034	6	6
5.500% due 11/25/2035	4,978	2,700
5.573% due 06/25/2034	1	1
6.000% due 07/25/2036	16,740	8,310
6.000% due 11/25/2037	2,642	1,164
Credit Suisse First Boston Mortgage Securities Corp.		
7.302% due 01/25/2033	937	912
Credit Suisse Mortgage Capital		
3.000% due 01/29/2036	110	109
3.000% due 06/27/2037	507	500

	額面金額（単位：千）	時価（単位：千）
6.007% due 10/26/2036	$ 118	$ 102
9.700% due 11/27/2036	8,619	8,168
Credit Suisse Mortgage Capital Trust		
0.000% due 01/25/2058	18	17
0.000% due 04/25/2058 (h)	1	1
3.431% due 11/10/2032	1,922	1,538
3.605% due 01/25/2058	16,245	13,199
4.891% due 04/25/2058	25,101	22,910
4.900% due 06/25/2050	37,779	33,368
5.694% due 07/15/2032	1,238	1,213
5.944% due 07/15/2032	4,000	3,920
6.144% due 07/15/2032	2,400	2,350
7.109% due 06/01/2050	29,490	29,418
Credit-Based Asset Servicing & Securitization LLC		
7.480% due 03/25/2046	4,266	3,777
Cross Mortgage Trust		
6.093% due 04/25/2069	7,168	7,215
CWABS Asset-Backed Certificates Trust		
4.301% due 12/25/2034	9,093	8,707
4.992% due 06/25/2037	11,199	10,531
4.992% due 07/25/2037	1,358	1,343
5.072% due 08/25/2037	25,580	23,390
5.082% due 10/25/2047	2,575	2,546
5.102% due 02/25/2036	848	808
5.132% due 06/25/2035	1,343	1,210
5.212% due 11/25/2047	1,213	1,436
5.312% due 05/25/2037	9,888	9,505
5.332% due 05/25/2036	8,488	7,167
5.332% due 03/25/2037	15,646	14,737
5.332% due 03/25/2047	22,947	20,791
5.372% due 09/25/2046	5,479	5,216
5.377% due 08/25/2036	1,913	1,869
5.452% due 06/25/2036	255	255
5.552% due 03/25/2036	1,286	1,127
5.633% due 06/25/2035	8,644	7,510
5.932% due 05/25/2036	1,929	1,492
5.947% due 06/25/2035	8,400	8,209
6.427% due 11/25/2034	6,029	6,002
6.802% due 08/25/2035	3,000	2,902
CWABS, Inc. Asset-Backed Certificates		
6.202% due 08/25/2047	33,009	30,640
CWABS, Inc. Asset-Backed Certificates Trust		
6.427% due 03/25/2035	14,127	13,867
7.252% due 02/25/2035	6,808	5,552
DBGS Mortgage Trust		
7.568% due 10/15/2036	15,000	11,450
Deutsche Alternative-A Securities Mortgage Loan Trust		
5.172% due 03/25/2037	8,709	4,126
5.352% due 09/25/2047	10,264	8,711
5.512% due 08/25/2037	16,831	13,296
Deutsche Alternative-A Securities, Inc. Mortgage Loan Trust		
4.969% due 10/25/2035	7,697	5,964
Deutsche Mortgage & Asset Receiving Corp.		
4.994% due 11/27/2036	553	551
Deutsche Mortgage Securities, Inc. Re-REMIC Trust Certificates		
4.490% due 06/27/2037	10,562	9,200
Downey Savings & Loan Association Mortgage Loan Trust		
5.064% due 10/19/2036	6,541	5,702
5.534% due 09/19/2045	4,691	2,455
Ellington Loan Acquisition Trust		
5.952% due 05/25/2037	857	834
EMC Mortgage Loan Trust		
5.902% due 04/25/2042	4,056	4,084
Encore Credit Receivables Trust		
5.782% due 11/25/2035	6,510	6,152
Eurosail-UK PLC		
5.869% due 09/13/2045	GBP 3,080	3,802
6.049% due 06/13/2045	3,698	4,746

	額面金額（単位：千）	時価（単位：千）
Extended Stay America Trust		
7.768% due 07/15/2038	$ 14,222	$ 14,273
FBR Securitization Trust		
5.527% due 10/25/2035	17,384	14,930
5.617% due 09/25/2035	6,029	5,872
FFMLT Trust		
5.782% due 11/25/2035	2,069	1,823
First Franklin Mortgage Loan Trust		
4.426% due 04/25/2035	2,489	2,411
5.162% due 11/25/2036	59,328	49,061
5.172% due 04/25/2036	3,300	3,208
5.527% due 03/25/2034	1,916	1,903
5.542% due 01/25/2036	24,773	23,281
First Horizon Alternative Mortgage Securities Trust		
0.148% due 05/25/2035 (h)	1,107	50
5.352% due 05/25/2035	1,107	650
Fontainebleau Miami Beach Trust		
3.963% due 12/10/2036	33,098	32,654
Fremont Home Loan Trust		
5.132% due 02/25/2037	6,111	4,535
5.142% due 05/25/2036	3,994	3,898
5.512% due 01/25/2036	4,856	4,644
5.872% due 01/25/2035	6,493	5,764
GE-WMC Asset-Backed Pass-Through Certificates		
5.542% due 10/25/2035	9,964	8,510
Glen Securities Finance DAC		
5.786% due 10/28/2038	EUR 3,803	4,118
6.786% due 10/28/2038	2,852	3,061
7.586% due 10/28/2038	1,394	1,487
GMAC Commercial Mortgage Asset Corp.		
5.456% due 03/10/2051	$ 11,596	9,869
GreenPoint Mortgage Funding Trust		
5.412% due 11/25/2045	32	23
Grifonas Finance No.1 PLC		
3.681% due 08/28/2039	EUR 402	426
GSAA Home Equity Trust		
6.182% due 11/25/2036	$ 2,873	697
6.500% due 11/25/2037	20	8
GSAMP Trust		
5.012% due 01/25/2037	15,554	9,270
5.132% due 03/25/2047	3,629	3,328
5.372% due 06/25/2036	9,145	8,804
5.497% due 11/25/2035	5,189	4,733
5.827% due 08/25/2034	2,533	2,467
5.827% due 04/25/2035	4,705	4,387
6.652% due 06/25/2035	3,265	3,157
GSMSC Resecuritization Trust		
1.805% due 04/26/2037	44,351	10,960
5.149% due 09/26/2036	3,541	2,262
GSR Mortgage Loan Trust		
1.848% due 03/25/2037 (h)	7,398	682
5.152% due 03/25/2037	7,398	1,086
HarborView Mortgage Loan Trust		
4.339% due 06/19/2036	6,019	3,036
5.354% due 12/19/2036	704	654
5.434% due 02/19/2036	9,221	5,601
5.514% due 08/19/2045	6,966	5,382
Hawaii Hotel Trust		
6.751% due 05/15/2038	2,000	1,998
7.261% due 05/15/2038	12,500	12,450
Home Equity Asset Trust		
5.332% due 10/25/2036	23,475	14,690
Home Equity Mortgage Loan Asset-Backed Trust		
4.992% due 11/25/2036	10,229	9,503
5.092% due 04/25/2037	11,745	7,950
5.212% due 06/25/2036	1,514	1,456
5.392% due 06/25/2036	16,718	12,886
5.842% due 08/25/2035	2,185	2,161

	額面金額（単位：千）	時価（単位：千）
Household Capital RMBS		
6.630% due 07/20/2086	AUD 35,244	$ 23,105
7.630% due 07/20/2086	7,470	4,884
HPLY Trust		
6.965% due 11/15/2036	$ 4,580	4,552
7.315% due 11/15/2036	25,675	25,487
HSI Asset Securitization Corp. Trust		
4.952% due 07/25/2036	2,144	925
5.152% due 07/25/2036	31,738	13,889
5.227% due 05/25/2037	6,844	6,746
Impac CMB Trust		
5.532% due 01/25/2035	6,538	6,216
Impac Secured Assets Corp.		
5.412% due 03/25/2036	6,929	5,556
Impac Secured Assets Trust		
5.232% due 01/25/2037	1,753	1,459
IndyMac IMJA Mortgage Loan Trust		
6.500% due 10/25/2037	8,163	3,944
IndyMac IMSC Mortgage Loan Trust		
4.132% due 06/25/2037	7,871	4,965
IndyMac INDX Mortgage Loan Trust		
3.274% due 07/25/2037	16,181	13,436
3.407% due 04/25/2037	13,074	11,560
3.749% due 04/25/2037	6,163	5,535
3.967% due 03/25/2036	3,561	2,450
4.647% due 11/25/2036	10,288	6,520
5.212% due 02/25/2037	19,956	18,548
5.232% due 10/25/2036	4,579	1,873
5.452% due 07/25/2035	5,305	4,233
INTOWN Mortgage Trust		
8.489% due 08/15/2039	11,495	11,542
Jefferies Resecuritization Trust		
9.123% due 06/25/2047	388	319
JPMorgan Alternative Loan Trust		
4.412% due 09/25/2036	7,711	6,269
4.701% due 03/25/2036	237	166
5.412% due 04/25/2047	1,331	1,267
5.730% due 03/25/2036	42	41
JPMorgan Chase Commercial Mortgage Securities Trust		
4.128% due 07/05/2031	2,500	2,311
4.248% due 07/05/2033	1,925	1,798
6.268% due 12/15/2036	3,700	2,836
7.235% due 10/05/2040	6,900	7,273
7.268% due 09/15/2029	1,740	1,294
7.433% due 11/15/2038	16,193	16,035
JPMorgan Mortgage Acquisition Corp.		
5.782% due 12/25/2035	8,402	8,186
JPMorgan Mortgage Acquisition Trust		
4.531% due 11/25/2036	1,976	1,963
5.002% due 12/25/2036	13,147	6,954
5.122% due 08/25/2036	8,600	8,036
5.122% due 06/25/2037	34,606	33,517
5.132% due 06/25/2037	22,826	20,107
5.257% due 05/25/2036	6,288	6,179
5.287% due 05/25/2036	14,067	13,362
JPMorgan Mortgage Trust		
5.152% due 10/25/2035	3,127	2,217
5.250% due 11/25/2063	862	851
5.584% due 01/25/2037	329	278
6.000% due 06/25/2037	3,220	1,198
JPMorgan Resecuritization Trust		
4.651% due 02/26/2037	1,637	1,506
Kentmere No.4 PLC		
0.000% due 01/28/2039	GBP 76,592	88,844
Kinbane DAC		
3.955% due 09/25/2062	EUR 43,737	47,301
Lansdowne Mortgage Securities No.1 PLC		
3.781% due 06/15/2045	1,893	1,987
Legacy Mortgage Asset Trust		
0.000% due 09/25/2059	$ 17,383	5,933

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0.000% due 09/25/2059 (h)	$ 539,377	$ 2,030
3.000% due 09/25/2059	77,845	73,947
3.838% due 09/25/2059	18,352	9,562
4.206% due 09/25/2059	111,258	87,724
Lehman XS Trust		
5.052% due 02/25/2037	11,556	10,139
5.232% due 09/25/2036	3,880	3,196
5.232% due 12/25/2036	11,474	8,741
5.252% due 06/25/2046	8,196	6,728
5.372% due 02/25/2047	18,627	16,097
6.500% due 06/25/2046	4,342	3,651
6.552% due 10/25/2037	11,017	10,227
Long Beach Mortgage Loan Trust		
5.232% due 02/25/2036	22,256	18,819
5.232% due 03/25/2046	31,802	11,365
MASTR Adjustable Rate Mortgages Trust		
4.948% due 04/25/2034	1	1
6.261% due 12/25/2046	6,006	5,543
Mastr Asset-Backed Securities Trust		
5.292% due 11/25/2036	23	14
5.407% due 01/25/2036	7,500	6,972
6.002% due 08/25/2037	13,003	11,195
Mastr Specialized Loan Trust		
5.572% due 02/25/2036	5,137	4,128
Merrill Lynch First Franklin Mortgage Loan Trust		
7.852% due 10/25/2037	11,234	10,770
Merrill Lynch Mortgage Investors Trust		
5.132% due 05/25/2037	17,888	8,939
5.132% due 10/25/2037	53,302	7,466
5.572% due 07/25/2034	4,313	3,749
5.647% due 09/25/2035	45	42
5.932% due 10/25/2035	300	300
6.683% due 02/25/2033	16	14
MFA Trust		
6.775% due 10/25/2058	4,685	4,747
Morgan Stanley Asset-Backed Securities Capital I, Inc. Trust		
5.102% due 07/25/2036	4,260	3,781
5.112% due 02/25/2037	6,911	3,028
5.152% due 07/25/2036	42,563	15,653
5.332% due 06/25/2036	18,173	15,522
5.352% due 07/25/2036	42,355	15,625
5.392% due 03/25/2036	3,738	3,635
5.587% due 07/25/2035	3,941	3,847
5.852% due 03/25/2033	58	57
5.852% due 07/25/2037	879	865
Morgan Stanley Bank of America Merrill Lynch Trust		
0.766% due 11/15/2052 (h)	126,132	2,089
Morgan Stanley Capital I Trust		
2.428% due 04/05/2042	13,500	11,329
6.501% due 08/15/2033	2,619	631
7.296% due 12/15/2038	21,942	19,200
7.995% due 12/15/2038	7,750	6,531
Morgan Stanley Capital I, Inc. Trust		
5.392% due 02/25/2036	18,235	17,065
Morgan Stanley Home Equity Loan Trust		
5.362% due 02/25/2036	14,415	13,525
Morgan Stanley IXIS Real Estate Capital Trust		
5.312% due 07/25/2036	9,740	3,903
Morgan Stanley Mortgage Loan Trust		
3.488% due 11/25/2037	1,178	825
6.000% due 12/25/2035	480	187
Morgan Stanley Reremic Trust		
5.289% due 11/26/2036	4,588	3,908
Mortgage Loan Trust		
5.370% due 03/25/2034	3,310	3,185
MortgageIT Trust		
6.427% due 08/25/2035	255	248
Mortimer Btl PLC		
6.150% due 12/22/2056	GBP 5,765	7,461

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MTN Commercial Mortgage Trust		
6.207% due 03/15/2039	$ 1,120	$ 1,115
Natixis Commercial Mortgage Securities Trust		
3.790% due 11/15/2032	1,100	922
3.821% due 02/15/2039	2,900	2,633
New Century Home Equity Loan Trust		
5.977% due 10/25/2033	125	126
New York Mortgage Trust		
5.392% due 04/25/2035	508	485
Newgate Funding PLC		
5.259% due 12/15/2050	GBP 12,756	16,027
Nomura Asset Acceptance Corporation Alternative Loan Trust		
5.034% due 05/25/2035	$ 2,747	1,322
Nomura Home Equity Loan, Inc. Home Equity Loan Trust		
5.617% due 05/25/2035	5,226	5,178
6.245% due 10/25/2036	20,953	4,440
Nomura Resecuritization Trust		
2.014% due 03/26/2037	5,092	3,999
NovaStar Mortgage Funding Trust		
5.052% due 09/25/2037	13,082	12,732
5.172% due 05/25/2036	3,237	3,188
5.172% due 10/25/2036	5,176	2,214
5.572% due 10/25/2035	439	438
NYO Commercial Mortgage Trust		
6.913% due 11/15/2038	30,130	28,455
7.463% due 11/15/2038	14,400	13,377
OBX Trust		
3.623% due 04/25/2053	16,402	16,060
6.319% due 01/25/2062	9,084	9,130
6.520% due 07/25/2063	5,952	6,011
Opteum Mortgage Acceptance Corporation Asset-Backed Pass-Through Certificates		
5.602% due 07/25/2035	1,136	1,162
Option One Mortgage Loan Trust		
4.972% due 03/25/2037	5,795	5,577
4.992% due 03/25/2037	30,471	26,544
5.052% due 02/25/2037	16,874	7,922
5.132% due 07/25/2036	1,866	1,083
5.662% due 02/25/2035	3,416	2,837
Ownit Mortgage Loan Trust		
5.112% due 10/25/2037	3,247	3,279
5.172% due 10/25/2037	2,231	2,260
5.232% due 07/25/2037	1,742	1,789
5.392% due 03/25/2037	4,589	4,387
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates		
5.587% due 09/25/2035	2,473	2,405
5.632% due 09/25/2035	25,075	22,469
6.322% due 01/25/2035	2,000	1,620
6.877% due 12/25/2034	25,974	24,979
People's Financial Realty Mortgage Securities Trust		
5.012% due 09/25/2036	25,828	4,745
Popular Asset-Backed Securities Mortgage Pass-Through Trust		
3.394% due 11/25/2035	17,818	16,399
3.467% due 07/25/2035	9,601	7,862
5.162% due 11/25/2036	14,585	12,556
PRET LLC		
4.843% due 09/25/2051	31,530	31,233
5.925% due 10/25/2054 (e)	15,100	15,082
8.497% due 10/25/2053	13,901	14,073
PRET Trust		
3.900% due 10/25/2063	4,855	4,604
Prime Mortgage Trust		
6.000% due 04/25/2037	3,570	2,927
PRKCM Trust		
6.584% due 09/25/2058	7,618	7,698
PRPM LLC		
4.793% due 07/25/2026	6,635	6,571

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PRPM Trust		
6.250% due 08/25/2068	$ 7,189	$ 7,233
RAAC Trust		
5.557% due 02/25/2036	7,378	7,109
5.602% due 06/25/2047	21,367	16,319
RBSGC Mortgage Loan Trust		
6.000% due 01/25/2037	1	1
Renaissance Home Equity Loan Trust		
5.572% due 11/25/2034	136	117
5.612% due 04/25/2037	10,124	2,567
5.675% due 06/25/2037	3,910	957
5.852% due 09/25/2037	31	27
Residential Accredit Securities Corporation Trust		
5.072% due 02/25/2037	18,558	17,984
5.347% due 04/25/2036	3,364	3,326
5.452% due 01/25/2037	36,202	27,067
5.467% due 03/25/2036	6,180	5,998
5.493% due 04/25/2034	1,053	1,001
5.827% due 09/25/2035	4,736	4,682
5.887% due 08/25/2035	1,533	1,523
Residential Asset Mortgage Products Trust		
5.202% due 10/25/2036	12,363	11,938
5.452% due 02/25/2036	426	425
5.527% due 11/25/2035	6,840	6,720
5.532% due 12/25/2035	9,266	8,075
5.602% due 09/25/2035	4,786	4,748
Residential Mortgage Acceptance Corporation No.3 PLC		
6.175% due 02/15/2047	GBP 20,863	27,012
RMAC Securities No.1 PLC		
3.890% due 06/12/2044	EUR 3,206	3,366
Saxon Asset Securities Trust		
2.055% due 03/25/2035	$ 272	242
6.602% due 12/25/2037	2,278	2,149
Securitized Asset-Backed Receivables LLC Trust		
5.392% due 03/25/2036	4,274	3,922
5.677% due 10/25/2035	10,136	9,573
5.902% due 03/25/2035	4,220	4,159
Sequoia Mortgage Trust		
4.502% due 11/25/2063	10,800	10,640
5.274% due 05/20/2035	882	800
5.394% due 06/20/2034	13	12
Sestante Finance Srl		
3.358% due 07/23/2046	EUR 6,362	6,634
SFO Commercial Mortgage Trust		
7.318% due 05/15/2038	$ 885	820
7.818% due 05/15/2038	22,000	19,224
SG Mortgage Securities Trust		
5.212% due 02/25/2036	4,610	2,288
5.312% due 07/25/2036	7,972	1,691
Shamrock Residential DAC		
4.381% due 02/24/2071	EUR 21,374	23,220
4.631% due 01/24/2061	16,471	17,854
Soundview Home Loan Trust		
4.104% due 04/25/2035	$ 2,319	2,232
5.272% due 06/25/2036	7,821	6,515
5.317% due 06/25/2036	50,026	43,738
5.332% due 07/25/2036	23,429	21,019
5.827% due 03/25/2036	8,102	7,577
Specialty Underwriting & Residential Finance Trust		
5.827% due 12/25/2035	414	410
SREIT Trust		
6.363% due 10/15/2038	24,605	24,427
6.711% due 10/15/2038	20,425	20,243
Structured Adjustable Rate Mortgage Loan Trust		
4.895% due 06/25/2037	1,399	1,282
5.172% due 10/25/2035	4,890	4,587
5.701% due 07/25/2035	1,943	871
5.827% due 08/25/2035	8,232	7,338
6.461% due 05/25/2035	49	38

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Structured Asset Investment Loan Trust			
5.152% due 06/25/2036	$	3,977	$ 3,776
5.352% due 06/25/2036		25,000	9,325
5.572% due 04/25/2035		2,177	2,143
5.652% due 02/25/2034		9,245	9,192
6.052% due 12/25/2034		1,442	1,437
Structured Asset Mortgage Investments II Trust			
5.272% due 09/25/2047		15,941	13,564
5.292% due 05/25/2036		8,491	6,772
5.549% due 04/19/2035		1,121	1,058
Structured Asset Mortgage Investments Trust			
5.534% due 09/19/2032		8	8
Structured Asset Securities Corporation Mortgage Loan Trust			
5.102% due 05/25/2036		3,149	2,532
5.112% due 05/25/2036		4,333	4,216
5.172% due 10/25/2036		7,753	5,283
5.287% due 07/25/2036		9,596	9,459
5.352% due 04/25/2031		2,637	2,677
5.472% due 07/25/2036		12,030	11,933
Summerhill Residential DAC			
0.000% due 12/28/2061	EUR	5	0
4.545% due 12/28/2061		136,087	147,923
5.145% due 12/28/2061		14,020	15,239
5.545% due 12/28/2061		9,706	10,557
6.345% due 12/28/2061		5,392	5,865
6.500% due 12/28/2061		5,015	4,719
7.000% due 12/28/2061		34,512	18,617
7.095% due 12/28/2061		4,313	4,693
7.845% due 12/28/2061		2,696	2,934
8.845% due 12/28/2061		4,852	5,279
Temple Quay No.1 PLC			
6.452% due 07/24/2085	GBP	42,046	54,181
6.952% due 07/24/2085		15,904	20,587
7.952% due 07/24/2085		14,681	19,052
Terwin Mortgage Trust			
6.232% due 03/25/2035	$	2,943	2,938
Towd Point Mortgage Funding Granite 6 PLC			
5.878% due 07/20/2053	GBP	34,195	44,077
Towd Point Mortgage Trust			
3.750% due 03/25/2058	$	1,902	1,877
3.750% due 09/25/2062		79,907	75,151
Tower Bridge Funding PLC			
6.053% due 01/20/2066	GBP	13,311	17,195
Truman Capital Mortgage Loan Trust			
5.372% due 03/25/2036	$	157	157
Verus Securitization Trust			
4.474% due 04/25/2067		26,269	26,062
5.811% due 05/25/2068		11,251	11,263
5.999% due 02/25/2068		4,175	4,192
6.218% due 06/25/2069		7,757	7,818
6.443% due 08/25/2068		5,858	5,907
6.665% due 09/25/2068		15,810	15,971
Visio Trust			
6.598% due 10/25/2058		4,137	4,184
Wachovia Mortgage Loan Trust			
5.542% due 10/25/2035		2,661	2,403
WaMu Mortgage Pass-Through Certificates Trust			
5.572% due 01/25/2045		322	302
5.767% due 08/25/2045		13,274	11,311
Warwick Finance Residential Mortgages Number Three PLC			
0.000% due 12/21/2049	GBP	0	4,346
5.912% due 12/21/2049		16,081	20,745
6.630% due 12/21/2049		4,921	6,370
7.130% due 12/21/2049		2,460	3,159
7.630% due 12/21/2049		1,406	1,798
8.130% due 12/21/2049		1,406	1,783
Washington Mutual Mortgage Pass-Through Certificates WMALT Trust			
5.500% due 11/25/2035	$	54	48

		額面金額（単位：千）	時価（単位：千）
5.911% due 10/25/2046	$	9,114	$ 7,844
Wells Fargo Commercial Mortgage Trust			
2.501% due 09/15/2031		15,000	14,293
Wells Fargo Home Equity Asset-Backed Securities Trust			
5.272% due 03/25/2037		472	468
Wells Fargo Home Equity Trust Mortgage Pass-Through Certificates			
5.452% due 04/25/2034		2,914	2,862
Wells Fargo Mortgage-Backed Securities Trust			
7.396% due 10/25/2036		114	101
WSTN Trust			
6.297% due 07/05/2037		6,000	6,059
Total Mortgage-Backed Securities (Cost $4,363,522)			**4,055,883**
ASSET-BACKED SECURITIES 12.3%			
AGL CLO 6 Ltd.			
6.079% due 07/20/2034		3,000	3,007
ALESCO Preferred Funding XI Ltd.			
5.465% due 12/23/2036		5,000	4,213
Ally Bank Auto Credit-Linked Notes (e)			
4.970% due 09/15/2032		3,100	3,100
5.117% due 09/15/2032		1,600	1,601
5.215% due 09/15/2032		950	951
Arbor Realty Commercial Real Estate Notes Ltd.			
6.654% due 05/15/2037		2,563	2,568
AREIT LLC			
6.893% due 08/17/2041		2,859	2,876
Ascent Education Funding Trust			
6.140% due 10/25/2050		2,925	2,953
Atlas Senior Loan Fund XV Ltd.			
5.846% due 10/23/2032		12,900	12,951
Auto Asset-Backed Securities Spanish Loans Fondo Titulizacion			
4.902% due 02/28/2032	EUR	849	917
Bain Capital Credit CLO Ltd.			
5.857% due 07/19/2034	$	12,615	12,647
BlueMountain CLO XXII Ltd.			
5.998% due 07/15/2031		2,539	2,544
BMW Canada Auto Trust			
4.844% due 07/20/2027	CAD	3,900	2,837
5.025% due 04/20/2026		2,056	1,493
BMW Vehicle Lease Trust			
4.681% due 10/27/2025	$	44,700	44,707
BPCRE Ltd.			
7.159% due 01/16/2037		5,431	5,421
7.859% due 01/16/2037		3,468	3,469
8.559% due 01/16/2037		13,516	13,507
Bridgecrest Lending Auto Securitization Trust			
4.908% due 11/17/2025		15,400	15,402
5.541% due 08/15/2025		3,176	3,177
Capital Street Master Trust			
0.000% due 10/16/2028		16,900	16,900
Cardiff Auto Receivables Securitisation PLC			
0.000% due 08/20/2031	GBP	3	2,719
6.352% due 08/20/2031		6,823	8,805
6.852% due 08/20/2031		7,375	9,517
7.552% due 08/20/2031		4,938	6,378
9.202% due 08/20/2031		5,263	6,865
11.702% due 08/20/2031		9,437	12,528
13.952% due 08/20/2031		12,349	14,637
Carlyle Global Market Strategies CLO Ltd.			
5.929% due 07/27/2031	$	2,528	2,531
Carlyle U.S. CLO Ltd.			
6.078% due 10/15/2035		19,200	19,261
Carmax Select Receivables Trust			
5.617% due 07/15/2025		13,176	13,182
Carvana Auto Receivables Trust			
5.210% due 06/10/2030		6,600	6,678
5.330% due 07/10/2029		8,500	8,597

		額面金額（単位：千）	時価（単位：千）
5.630% due 11/10/2027	$	7,283	$ 7,316
5.710% due 07/10/2029		2,500	2,553
6.090% due 11/10/2026		787	789
Castlelake Aircraft Securitization Trust			
4.125% due 06/15/2043		547	516
Centerline Logistics Corp.			
9.250% due 12/15/2027		2,142	2,163
9.750% due 12/15/2027		2,394	2,418
Chase Auto Owner Trust			
5.495% due 07/25/2025		12,190	12,201
5.568% due 06/25/2025		6,651	6,654
CIFC Funding III Ltd.			
6.058% due 07/15/2036		12,000	12,028
6.093% due 10/22/2031		2,237	2,245
Cologix Canadian Issuer LP			
4.940% due 01/25/2052	CAD	1,800	1,298
CPS Auto Receivables Trust			
5.380% due 01/18/2028	$	1,000	1,003
6.040% due 07/16/2029		2,100	2,128
6.130% due 09/15/2026		3,633	3,640
Dell Equipment Finance Trust			
4.751% due 10/22/2025		34,600	34,613
Dewolf Park CLO Ltd.			
5.838% due 10/15/2030		2,166	2,173
Diamond Infrastructure Funding LLC			
1.760% due 04/15/2049		900	834
DLLMT LLC			
5.353% due 08/20/2025		5,993	6,003
Enterprise Fleet Financing LLC			
4.724% due 10/21/2025		45,400	45,412
5.493% due 07/21/2025		25,280	25,345
Exeter Automobile Receivables Trust			
5.589% due 08/15/2025		5,625	5,627
FAB CBO BV			
4.367% due 08/20/2080	EUR	39	42
Finance of America Structured Securities Trust			
3.000% due 09/25/2061	$	13,947	13,504
6.500% due 04/25/2073		4,918	4,942
Ford Auto Securitization Trust II			
3.724% due 11/15/2028	CAD	4,300	3,084
3.843% due 09/15/2030		3,400	2,510
3.945% due 10/15/2026		5,400	3,893
Galaxy Xxviii CLO Ltd.			
6.018% due 07/15/2031	$	4,174	4,187
Gateway Casinos & Entertainment Ltd.			
5.000% due 03/12/2038	CAD	7,891	5,261
GLS Auto Receivables Issuer Trust			
4.750% due 07/17/2028 (e)	$	1,600	1,600
4.760% due 10/15/2027 (e)		4,600	4,601
4.857% due 11/17/2025 (e)		1,900	1,901
4.890% due 04/16/2029 (e)		5,300	5,301
5.020% due 04/17/2028		1,800	1,804
5.080% due 01/16/2029		3,000	3,008
5.350% due 08/16/2027		5,400	5,414
5.478% due 08/15/2025		255	255
GLS Auto Select Receivables Trust			
4.845% due 10/15/2025		12,500	12,500
5.609% due 07/15/2025		1,522	1,523
GM Financial Automobile Leasing Trust			
4.745% due 10/20/2025		31,484	31,495
GM Financial Consumer Automobile Receivables Trust			
4.470% due 02/16/2028		4,900	4,893
4.737% due 10/16/2025		33,400	33,408
GMF Canada Leasing Trust			
4.827% due 08/20/2029	CAD	5,300	3,866
4.883% due 12/21/2026		9,500	7,046
Goldentree Loan Management U.S. CLO 6 Ltd.			
5.937% due 04/20/2035	$	1,700	1,702

	額面金額（単位：千）	時価（単位：千）
Goodgreen		
3.930% due 10/15/2053	$ 3,597	$ 3,263
Goodleap Sustainable Home Solutions Trust		
6.500% due 07/20/2055	799	810
GreatAmerica Leasing Receivables Funding LLC		
5.280% due 03/15/2027	3,800	3,825
5.458% due 08/15/2025	7,148	7,165
GreenSky Home Improvement Issuer Trust		
5.150% due 10/27/2059	1,000	998
GreenSky Home Improvement Trust		
5.550% due 06/25/2059	500	507
5.880% due 06/25/2059	2,253	2,268
Honda Auto Receivables Owner Trust		
4.330% due 05/15/2029	4,000	3,985
4.560% due 03/15/2027	13,300	13,294
Hyundai Auto Lease Securitization Trust		
4.620% due 04/17/2028	10,000	10,010
4.770% due 03/15/2027	5,900	5,910
5.304% due 09/15/2025	9,175	9,185
Hyundai Auto Receivables Trust		
4.750% due 10/15/2025	26,000	26,007
5.150% due 06/15/2027	32,800	32,922
KKR CLO 18 Ltd.		
5.834% due 07/18/2030	660	661
LAD Auto Receivables Trust		
4.865% due 11/17/2025	13,300	13,304
5.460% due 07/16/2029	1,100	1,113
5.610% due 08/15/2028	3,300	3,336
5.700% due 03/15/2027	1,785	1,790
LCM XVII LP		
6.048% due 10/15/2031	17,658	17,684
LoanCore Issuer Ltd.		
6.218% due 07/15/2036	1,421	1,419
6.218% due 11/15/2038	8,794	8,768
M&T Equipment Notes		
5.385% due 08/18/2025	10,046	10,063
Madison Park Funding XXIX Ltd.		
5.812% due 10/18/2030	10,835	10,868
Magnetite XV Ltd.		
5.897% due 07/25/2031	13,360	13,386
MAN Euro CLO DAC		
4.929% due 10/15/2036	EUR 20,000	21,756
METAL LLC		
4.581% due 10/15/2042	$ 9,466	6,058
MF1 LLC		
6.909% due 06/19/2037	21,913	21,947
7.394% due 09/17/2037	8,765	8,792
7.409% due 06/19/2037	8,236	8,241
MMcapS Funding XVII Ltd.		
5.627% due 12/01/2035	105	105
Nassau Ltd.		
6.068% due 07/15/2031	1,760	1,761
National Collegiate Student Loan Trust		
5.349% due 10/25/2033	396	394
Navient Private Education Loan Trust		
5.818% due 11/15/2068	914	911
7.068% due 12/15/2045	1,052	1,058
Nelnet Student Loan Trust		
5.771% due 09/25/2065	1,406	1,405
6.640% due 02/20/2041	4,664	4,738
Nissan Auto Receivables Owner Trust		
4.703% due 10/15/2025	22,600	22,607
Ocean Trails CLO 8		
5.946% due 07/15/2034	11,800	11,846
Octagon Loan Funding Ltd.		
6.543% due 11/18/2031	301	302
Octane Receivables Trust		
4.749% due 11/20/2025 (e)	15,500	15,500
OZLM XVII Ltd.		
5.767% due 07/20/2030	1,949	1,950
Pagaya AI Debt Grantor Trust (e)		
5.750% due 06/15/2032	$ 4,400	$ 4,400
5.992% due 06/15/2032	1,300	1,300
Pagaya AI Debt Trust		
7.179% due 04/15/2031	1,445	1,447
7.600% due 12/16/2030	1,770	1,780
7.625% due 04/15/2031	3,300	3,321
Palmer Square European Loan Funding DAC		
5.042% due 05/15/2033	EUR 7,383	8,045
PenFed Auto Receivables Owner Trust		
5.371% due 08/15/2025	$ 16,270	16,284
Porsche Innovative Lease Owner Trust		
4.766% due 10/20/2025	38,600	38,606
5.316% due 08/20/2025	2,546	2,550
Prestige Auto Receivables Trust		
4.720% due 02/15/2028	18,500	18,486
5.182% due 09/15/2025	6,915	6,918
Rad CLO 4 Ltd.		
5.856% due 04/25/2032	7,868	7,892
Rockford Tower Europe CLO DAC		
4.468% due 04/24/2037	EUR 12,900	14,041
Romark WM-R Ltd.		
5.909% due 04/20/2031	$ 3,868	3,874
Santander Drive Auto Receivables Trust		
5.630% due 01/16/2029	10,500	10,645
5.910% due 06/15/2027	9,400	9,438
Sapphire Aviation Finance I Ltd.		
4.250% due 03/15/2040	5,199	5,083
Saranac CLO III Ltd.		
6.615% due 06/22/2030	4,928	4,945
SCCU Auto Receivables Trust		
5.660% due 07/15/2025	1,196	1,196
SFS Auto Receivables Securitization Trust		
4.802% due 10/20/2025	10,400	10,403
5.710% due 10/20/2027	8,964	9,004
SMB Private Education Loan Trust		
0.000% due 02/16/2055	3	3,279
3.940% due 02/16/2055	16,223	15,533
4.550% due 02/16/2055	7,867	7,531
4.950% due 02/16/2055	2,185	2,094
5.950% due 02/16/2055	3,140	3,035
6.150% due 09/15/2053	11,058	11,488
6.460% due 02/16/2055	16,223	16,334
6.660% due 09/15/2053	17,931	18,249
6.930% due 09/15/2053	5,933	6,281
7.540% due 09/15/2053	1,205	1,264
8.870% due 09/15/2053	2,505	2,665
Sound Point CLO XVIII Ltd.		
5.999% due 01/21/2031	2,100	2,103
Sound Point Euro CLO IV Funding DAC		
4.284% due 01/15/2035	EUR 19,992	21,715
Symphony CLO 39 Ltd.		
6.216% due 04/25/2034	$ 24,800	24,879
Tesla Auto Lease Trust		
4.827% due 10/20/2025	7,400	7,402
Theorem Funding Trust		
6.060% due 12/15/2028	1,407	1,410
Toyota Auto Receivables Owner Trust		
4.791% due 10/15/2025	54,800	54,814
TRESTLES CLO V Ltd.		
6.049% due 10/20/2034	8,025	8,044
Trinitas CLO VIII Ltd.		
5.979% due 07/20/2031	3,616	3,624
Tropic CDO V Ltd.		
5.238% due 07/15/2036	10,076	9,572
TRTX Issuer Ltd.		
6.431% due 02/15/2039	4,388	4,372
TruPS Financials Note Securitization Ltd.		
6.035% due 03/30/2039	17,424	16,901
6.645% due 09/20/2039	2,365	2,317
Upstart Pass-Through Trust		
3.800% due 04/20/2030	$ 6,369	$ 6,277
Upstart Securitization Trust		
5.500% due 06/20/2032	2,598	2,583
Veros Auto Receivables Trust		
6.280% due 11/15/2027	1,961	1,973
Westlake Automobile Receivables Trust		
4.919% due 10/15/2025	43,550	43,562
5.560% due 02/15/2028	3,900	3,938
5.670% due 08/16/2027	8,600	8,612
5.670% due 06/16/2025	4,028	4,031
Total Asset-Backed Securities (Cost $1,428,267)		**1,431,090**
SOVEREIGN ISSUES 7.5%		
Argentina Government International Bond		
0.750% due 07/09/2030	63,770	41,910
1.000% due 07/09/2029	4,943	3,554
3.500% due 07/09/2041	58,125	29,934
4.125% due 07/09/2035	51,459	28,600
4.125% due 07/09/2046	1,035	595
5.000% due 01/09/2038	25,740	15,418
Australia Government Bond		
1.750% due 06/21/2051	AUD 38,100	13,151
Bank Gospodarstwa Krajowego		
3.875% due 03/13/2035	EUR 3,000	3,252
4.250% due 09/13/2044	3,300	3,562
4.375% due 03/13/2039	4,900	5,418
5.750% due 07/09/2034	$ 9,300	9,400
6.250% due 07/09/2054	2,500	2,555
Chile Government International Bond		
3.875% due 07/09/2031	EUR 10,300	11,362
Israel Government Bond		
1.750% due 08/31/2025	ILS 21,500	5,649
Israel Government International Bond		
3.800% due 05/13/2060	$ 11,400	7,574
5.000% due 10/30/2026	EUR 73,600	81,524
Mexico Government International Bond		
2.750% due 11/27/2031 (i)	MXN 1,493,352	63,858
3.000% due 12/03/2026 (i)	124,570	5,841
4.000% due 11/30/2028 (i)	717,331	34,320
4.000% due 08/24/2034 (i)	66,955	3,014
7.500% due 06/03/2027	344,300	16,265
7.750% due 05/29/2031	38,300	1,714
8.500% due 03/01/2029	233,800	11,083
8.500% due 05/31/2029	150,300	7,117
Peru Government International Bond		
5.350% due 08/12/2040	PEN 2,600	571
5.400% due 08/12/2034	20,162	4,833
6.150% due 08/12/2032	112,964	29,509
6.900% due 08/12/2037	33,795	8,823
6.950% due 08/12/2031	102,250	28,269
7.300% due 08/12/2033	71,200	19,771
7.600% due 08/12/2039	48,900	13,381
Poland Government International Bond		
4.625% due 03/18/2029	$ 2,100	2,101
Romania Government International Bond		
1.750% due 07/13/2030	EUR 12,200	11,292
2.875% due 04/13/2042	7,300	5,239
5.125% due 09/24/2031	23,200	25,110
5.250% due 05/30/2032	10,300	11,168
5.375% due 03/22/2031	6,440	7,096
5.500% due 09/18/2028	6,500	7,373
5.625% due 02/22/2036	2,840	3,023
5.625% due 05/30/2037	13,200	13,952
6.375% due 09/18/2033	14,800	17,051
Russia Government International Bond		
5.100% due 03/28/2035	$ 3,200	0
5.250% due 06/23/2047	82,400	0

		額面金額 （単位：千）	時価 （単位：千）
5.625% due 04/04/2042	$	11,400	$ 7,809
5.875% due 09/16/2043		13,200	9,035
7.500% due 03/31/2030		2,590	1,722
South Africa Government International Bond			
7.000% due 02/28/2031	ZAR	122,900	6,091
8.000% due 01/31/2030		63,100	3,381
8.500% due 01/31/2037		180,000	8,526
8.875% due 02/28/2035		182,800	9,265
9.000% due 01/31/2040		43,100	2,047
10.500% due 12/21/2026		1,567,500	92,269
Turkey Government International Bond			
4.250% due 03/13/2025	$	17,980	17,938
5.250% due 03/13/2030		29,000	27,413
6.125% due 10/24/2028		10,100	10,145
7.625% due 04/26/2029		30,900	32,384
Turkiye Government Bond			
50.000% due 09/06/2028	TRY	54,700	1,558
52.191% due 05/17/2028		851,200	24,513
53.640% due 05/20/2026		5,400	159
53.640% due 08/19/2026		3,700	109
Ukraine Government International Bond			
0.000% due 02/01/2030 (j)	$	190	92
0.000% due 02/01/2034 (j)		711	263
0.000% due 02/01/2035 (j)		601	293
0.000% due 02/01/2036 (j)		500	243
1.750% due 02/01/2029		1,266	763
1.750% due 02/01/2034		1,214	573
1.750% due 02/01/2035		507	234
1.750% due 02/01/2036		494	224
Venezuela Government International Bond (f)			
6.000% due 12/09/2049		3,367	416
7.000% due 03/31/2038		1,883	262
7.650% due 04/21/2025		5,349	748
7.750% due 10/13/2029		1,200	156
8.250% due 10/13/2034		5,991	834
9.000% due 05/07/2049		3,161	449
9.250% due 09/15/2027		4,274	660
9.250% due 05/07/2028		6,512	973
11.750% due 10/21/2026		680	110
11.950% due 08/05/2031		6,000	942
Total Sovereign Issues **(Cost $967,483)**			**877,831**

	株数	
COMMON STOCKS 1.1%		
Amsurg Corp. (m)	1,095,323	59,678
Cairo Mezz PLC	847,444	417
Clear Channel Outdoor Holdings, Inc.	5,292,182	7,779
Constellation Oil Services Holding S.A. (m)	421,249	70
Corestate Capital Holding S.A. (m)	2,742,788	0
Dreamwell Ltd. (m)	56	0
Eurobank Ergasias Services & Holdings S.A.	1,489,122	3,075
iHeartMedia, Inc. Class A	1,246,745	2,469
iHeartMedia, Inc. Class B	967,427	1,724
Intelsat S.A. (m)	966,065	29,045
National Bank of Greece S.A.	102,570	802
Neiman Marcus Group Ltd. LLC (m)	151,112	19,846
SSB Manufacturing Co. (m)	56	0

		株数	時価 （単位：千）
UBS Group AG		26,741	$ 817
WestMet Group Holdings LLC (m)		8,915	39
Westmoreland Mining Holdings LLC (m)		8,837	11
Windstream Holdings II LLC		226,019	5,560
Total Common Stocks **(Cost $196,429)**			**131,332**
COMMERCIAL REAL ESTATE EQUITY 0.2%			
Uniti Group, Inc.		81	412
VICI Properties, Inc.		760	24,153
Total Commercial Real Estate Equity **(Cost $6,088)**			**24,565**
RESIDENTIAL AND COMMERCIAL REAL ESTATE LOANS 0.0%			
Project Alpha			
5.355% due 07/16/2025 (m)	EUR	2,600	2,600
Total Residential And Commercial Real Estate Loans **(Cost $2,830)**			**2,600**
WARRANTS 0.0%			
Intelsat S.A.			
02/17/2027		26	49
Windstream Services LLC			
10/25/2059 (e)		149	1,933
Total Warrants **(Cost $22,525)**			**1,982**

		額面金額 （単位：千）	
SHORT-TERM INSTRUMENTS 3.5%			
COMMERCIAL PAPER 1.8%			
AES Corp.			
5.296% due 11/18/2024 (k)	$	3,700	3,690
AutoNation, Inc.			
5.235% due 11/04/2024 (k)		11,500	11,493
Bacardi-Martini BV (k)			
5.171% due 11/27/2024		3,800	3,785
5.176% due 12/05/2024		2,600	2,587
5.221% due 11/21/2024		3,500	3,490
5.261% due 11/14/2024		1,500	1,497
5.277% due 11/07/2024		8,900	8,891
Constellation Brands, Inc. (k)			
5.095% due 11/22/2024		1,000	997
5.121% due 11/05/2024		5,500	5,496
Crown Castle, Inc. (k)			
5.211% due 12/10/2024		37,800	37,587
5.220% due 12/03/2024		2,700	2,687
Global Payments, Inc.			
5.214% due 11/19/2024 (l)		6,100	6,082
Harley-Davidson Financial Services, Inc.			
5.287% due 12/05/2024 (k)		3,200	3,184
5.348% due 12/03/2024 (l)		3,000	2,986
5.351% due 11/18/2024 (k)		900	898
5.992% due 11/04/2024 (k)		1,300	1,299
Huntington Ingalls Industries, Inc.			
5.253% due 11/04/2024 (k)		3,750	3,748
5.283% due 11/05/2024 (l)		8,600	8,594
Jabil, Inc.			
5.325% due 11/07/2024 (l)		17,900	17,881
5.328% due 11/01/2024 (k)		7,400	7,399

		額面金額 （単位：千）	時価 （単位：千）
Jones Lang LaSalle Finance BV			
5.020% due 11/20/2024 (k)	$	4,500	$ 4,488
5.020% due 11/21/2024 (k)		4,900	4,886
5.030% due 11/07/2024 (k)		3,900	3,896
5.040% due 11/14/2024 (k)		2,800	2,795
5.043% due 11/08/2024 (l)		21,500	21,477
Reckitt Benckiser Treasury Services PLC (k)			
4.956% due 12/10/2024		7,900	7,856
4.958% due 12/13/2024		11,800	11,730
Southern California Edison Co. (k)			
5.001% due 01/06/2025		11,500	11,392
5.048% due 01/07/2025		3,700	3,665
Targa Resources Corp.			
5.060% due 11/14/2024 (k)		3,300	3,293
			209,749
REPURCHASE AGREEMENTS (n) 0.6%			
			71,739
SHORT-TERM NOTES 0.0%			
Gateway Re Ltd.			
16.695% due 12/23/2024 (k)		1,100	1,090
TER Finance Jersey Ltd.			
7.081% due 01/02/2025 (k)		4,000	3,956
			5,046
TIME DEPOSITS 0.2%			
Australia and New Zealand Banking Group Ltd.			
2.990% due 11/01/2024	NZD	286	170
3.400% due 11/01/2024	AUD	484	317
4.330% due 11/01/2024	$	60	60
Bank of Nova Scotia			
2.850% due 11/01/2024	CAD	270	194
4.330% due 11/01/2024	$	1	1
BNP Paribas Bank			
2.250% due 11/01/2024	SGD	1	1
2.310% due 11/01/2024	SEK	3,666	343
2.940% due 11/01/2024	HKD	458	59
2.990% due 11/01/2024	NZD	176	105
3.490% due 11/01/2024	NOK	3,454	313
6.440% due 11/01/2024	ZAR	8,453	478
Brown Brothers Harriman & Co.			
0.010% due 11/01/2024	¥	17,230	113
0.250% due 11/01/2024	CHF	1	1
2.020% due 11/01/2024	DKK	3	0
2.310% due 11/01/2024	SEK	1	0
2.340% due 11/01/2024	EUR	1	1
2.850% due 11/01/2024	CAD	327	234
4.330% due 11/01/2024	$	102	102
Citibank N.A.			
2.340% due 11/01/2024	EUR	45	49
4.330% due 11/01/2024	$	646	646
DBS Bank Ltd.			
4.330% due 11/01/2024		400	400
DnB Bank ASA			
2.310% due 11/01/2024	SEK	503	47
2.340% due 11/01/2024	EUR	1,058	1,148
3.400% due 11/01/2024	AUD	2,698	1,767
4.330% due 11/01/2024	$	227	227
HSBC Bank			
2.250% due 11/01/2024	SGD	1	1
2.940% due 11/01/2024	HKD	37	5
HSBC Bank PLC			
2.340% due 11/01/2024	EUR	1,792	1,946

		額面金額（単位：千）	時価（単位：千）
JPMorgan Chase Bank N.A.			
4.330% due 11/01/2024	$	1,570	$ 1,570
MUFG Bank Ltd.			
0.010% due 11/01/2024	¥	32,503	213
Royal Bank of Canada			
4.330% due 11/01/2024	$	7	7
Sumitomo Mitsui Banking Corp.			
0.010% due 11/01/2024	¥	760,819	4,995
2.340% due 11/01/2024	EUR	3,832	4,160
4.330% due 11/01/2024	$	625	625
Sumitomo Mitsui Trust Bank Ltd.			
0.010% due 11/01/2024	¥	441,580	2,899
2.340% due 11/01/2024	EUR	80	87
4.330% due 11/01/2024	$	444	444
			23,728
U.S. TREASURY BILLS 0.9%			
4.568% due 01/16/2025 (l)(s)		94,070	93,186
4.638% due 12/17/2024 (k)		5,257	5,226
4.688% due 12/03/2024 (k)		4,946	4,926
			103,338
Total Short-Term Instruments (Cost $413,749)			**413,600**
Total Investments in Securities (a) 157.4% (Cost $19,175,610)			**$ 18,398,302**
Financial Derivative Instruments (p)(r) 0.3% (Cost or Premiums, net $(19,851))			**38,262**
Other Assets and Liabilities, net (57.7%)			**(6,745,686)**
Net Assets 100.0%			**$ 11,690,878**

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, 2024 is 126.3% of Net Assets in the United States, 7.8% of Net Assets in the United Kingdom and other countries comprising of 23.3% of Net Assets in aggregate.
- (b) 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.
- (c) Contingent convertible security.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) When-Issued security.
- (f) Security is in default.
- (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) Security becomes interest bearing at a future date.
- (k) Coupon represents a yield to maturity.
- (l) Coupon represents a weighted average yield to maturity.

(m) 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
Amsurg Corp.	N/A	N/A	11/02/2023	$ 37,379	$ 59,678	0.51%
Constellation Oil Services Holding S.A.	N/A	N/A	06/10/2022	46	70	0.00%
Corestate Capital Holding S.A.	N/A	N/A	08/22/2023	0	0	0.00%
Deloitte LLP	5.250%	01/30/2030	10/30/2024	11,300	11,300	0.10%
Deloitte LLP	5.410%	01/30/2032	10/30/2024	11,100	11,100	0.09%
Deutsche Bank AG	2.129%	11/24/2026	01/11/2023	1,127	1,163	0.01%
Dreamwell Ltd.	N/A	N/A	04/24/2024	93	0	0.00%
Intelsat S.A.	N/A	N/A	08/02/2018	75,855	29,045	0.25%
Neiman Marcus Group Ltd. LLC	N/A	N/A	09/25/2020	4,866	19,846	0.17%
Prime Property Fund LLC	5.440%	09/30/2031	09/17/2024	12,400	12,214	0.10%
Project Alpha	5.355%	07/16/2025	10/16/2024	2,830	2,600	0.02%
SSB Manufacturing Co.	N/A	N/A	06/29/2023	93	0	0.00%
WestMet Group Holdings LLC	N/A	N/A	07/03/2023	59	39	0.00%

(m) RESTRICTED SECURITIES (Cont.):

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
Westmoreland Mining Holdings LLC	N/A	N/A	03/26/2019	$ 44	$ 11	0.00%
Total Restricted Securities				**$ 157,192**	**$ 147,066**	**1.25%**

BORROWINGS AND OTHER FINANCING TRANSACTIONS

(n) REPURCHASE AGREEMENTS:

取引相手	貸出金利	決済日	満期日	額面金額	担保債権	担保受取価値	レポ価値	レポ契約の受取[1]
CEW	3.790%	10/31/2024	11/01/2024	CAD 100,000	Province of Ontario 4.650% due 06/02/2041 Province of Quebec 3.500% due 12/01/2045	$ (73,618)	$ 71,739	$ 71,746
Total Repurchase Agreements						**$ (73,618)**	**$ 71,739**	**$ 71,746**

REVERSE REPURCHASE AGREEMENTS:

取引相手	借入利率[2]	決済日	満期日	借入元本[2]	リバースレポの支払
BOS	4.500%	10/18/2024	11/12/2024	$ (4,366)	$ (4,373)
BOS	4.770%	10/24/2024	11/05/2024	(6,948)	(6,956)
BOS	4.770%	11/05/2024	11/06/2024	(5,856)	(5,856)
BOS	4.780%	10/18/2024	11/07/2024	(2,879)	(2,884)
BOS	4.780%	10/18/2024	11/12/2024	(1,100)	(1,102)
BOS	4.800%	10/18/2024	11/12/2024	(1,864)	(1,868)
BOS	4.800%	10/23/2024	11/12/2024	(2,130)	(2,133)
DEU	5.020%	10/24/2024	11/04/2024	(54,204)	(54,264)
DEU	5.020%	10/25/2024	11/01/2024	(58,089)	(58,146)
DEU	5.030%	10/24/2024	11/04/2024	(58,089)	(58,154)
JPS	4.800%	10/29/2024	11/05/2024	(13,479)	(13,485)
JPS	4.800%	11/05/2024	11/06/2024	(12,862)	(12,862)
JPS	4.800%	11/08/2024	11/12/2024	(7,717)	(7,717)
JPS	5.000%	10/28/2024	11/04/2024	(93,421)	(93,472)
Total Reverse Repurchase Agreements					**$ (323,272)**

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	$ (25,193)	$ 0	$ 0	$ (25,193)
U.S. Corporate Debt	0	(7,608)	0	0	(7,608)
U.S. Government Debt	(58,146)	(205,890)	0	0	(264,036)
Total Reverse Repurchase Agreements	**$ (58,146)**	**$ (238,691)**	**$ 0**	**$ 0**	**$ (296,837)**
Total Borrowings	**$ (58,146)**	**$ (238,691)**	**$ 0**	**$ 0**	**$ (296,837)**
Payable for Reverse Repurchase Agreements[3]					**$ (296,837)**

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, 2024:

(o) Securities with an aggregate market value of $296,136 have been pledged as collateral under the terms of the following master agreements as of October 31, 2024.

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(4)
Global/Master Repurchase Agreement							
BOS	$ 0	$ (25,172)	$ 0	$ 0	$ (25,172)	$ 20,589	$ (4,583)
CEW	71,746	0	0	0	71,746	(73,618)	(1,872)
DEU	0	(170,564)	0	0	(170,564)	169,658	(906)
JML	0	0	0	0	0	(271)	(271)
JPS	0	(127,536)	0	0	(127,536)	105,889	(21,647)
Total Borrowings and Other Financing Transactions	**$ 71,746**	**$ (323,272)**	**$ 0**	**$ 0**	**$ (251,526)**		

(1) Includes accrued interest.
(2) The average amount of borrowings outstanding during the period ended October 31, 2024 was $147,731 at a weighted average interest rate of 5.288%. Average borrowings may include sale-buyback transactions and reverse repurchase agreements, if held during the period.
(3) Unsettled reverse repurchase agreements liability of $(26,435) is outstanding at period end.
(4) 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.

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

PURCHASED OPTIONS:

OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

銘柄	ストライクプライス	満期日	契約数	コスト	市場価格
Put - U.S. Treasury 10-Year Note December Futures	$ 91.500	11/22/2024	797	$ 7	$ 1
Put - U.S. Treasury 10-Year Note December Futures	92.000	11/22/2024	403	3	0
Total Purchased Options				**$ 10**	**$ 1**

WRITTEN OPTIONS:

FUTURE STYLE OPTIONS

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 - Euro-Bund 10-Year Bond December Futures	EUR 134.500	11/22/2024	221	$ (102)	$ (53)
Call - Euro-Bund 10-Year Bond December Futures	135.000	11/22/2024	153	(106)	(27)
Put - Euro-Bund 10-Year Bond December Futures	131.500	11/22/2024	221	(112)	(211)
Put - Euro-Bund 10-Year Bond December Futures	132.000	11/22/2024	153	(96)	(186)
Total Written Options				**$ (416)**	**$ (477)**

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	変動証拠金 負債
3-Month SOFR December Futures	Short	03/2025	1,201	$ 1,459	$ 0	$ 0
3-Month SOFR December Futures	Short	03/2026	229	859	9	0
3-Month SOFR June Futures	Short	09/2025	1,272	1,777	64	0
3-Month SOFR March Futures	Short	06/2025	1,196	1,653	45	0
3-Month SOFR March Futures	Short	06/2026	215	780	11	0
3-Month SOFR September Futures	Short	12/2024	247	(50)	0	0
3-Month SOFR September Futures	Short	12/2025	175	680	6	0
Australia Government 10-Year Bond December Futures	Short	12/2024	694	2,481	156	0
Euro-Bobl 5-Year Note December Futures	Short	12/2024	232	194	30	0
Euro-Bund 10-Year Bond December Futures	Long	12/2024	146	(156)	0	(27)
U.S. Treasury 2-Year Note December Futures	Long	12/2024	131	(241)	0	(9)
U.S. Treasury 5-Year Note December Futures	Long	12/2024	4,648	(11,663)	0	(654)
U.S. Treasury 10-Year Note December Futures	Long	12/2024	7,625	(29,344)	0	(1,787)
U.S. Treasury 20-Year Bond December Futures	Short	12/2024	1,471	9,977	138	0
U.S. Treasury Ultra 10-Year Note December Futures	Long	12/2024	3	(14)	0	(1)
U.S. Treasury Ultra 30-Year Bond December Futures	Long	12/2024	772	(6,175)	48	0
United Kingdom Treasury 10-Year Gilt December Futures	Long	12/2024	1,886	(16,295)	0	(2,134)
Total Futures Contracts				**$ (44,078)**	**$ 507**	**$ (4,612)**

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	2024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	変動証拠金 負債
Airbus SE	1.000%	06/20/2028	0.339%	EUR 600	$ 16	$ 2	$ 0	$ 0
AT&T, Inc.	1.000%	12/20/2025	0.298%	$ 200	2	(1)	0	0
AT&T, Inc.	1.000%	06/20/2028	0.488%	2,600	48	73	0	(1)
Boeing Co.	1.000%	12/20/2024	0.361%	4,300	9	48	0	0
Boeing Co.	1.000%	06/20/2025	0.422%	3,100	15	59	0	0
Boeing Co.	1.000%	12/20/2025	0.585%	3,100	18	30	34	0
Boeing Co.	1.000%	06/20/2026	0.699%	8,400	50	20	4	0
Ford Motor Credit Co. LLC	5.000%	12/20/2024	0.270%	5,500	68	(411)	0	0
Ford Motor Credit Co. LLC	5.000%	06/20/2025	0.300%	1,100	38	(11)	0	0
Ford Motor Credit Co. LLC	5.000%	12/20/2025	0.356%	8,400	484	157	0	(1)
Ford Motor Credit Co. LLC	5.000%	06/20/2026	0.559%	100	7	3	0	0
Ford Motor Credit Co. LLC	5.000%	06/20/2027	0.868%	100	11	6	0	0
Rolls-Royce PLC	1.000%	06/20/2025	0.154%	EUR 13,400	95	933	0	0
Rolls-Royce PLC	1.000%	06/20/2026	0.252%	3,800	54	360	0	0
Rolls-Royce PLC	1.000%	12/20/2026	0.279%	26,300	465	1,709	0	(2)
Verizon Communications, Inc.	1.000%	12/20/2024	0.191%	$ 15,300	35	(11)	0	0
Verizon Communications, Inc.	1.000%	12/20/2026	0.358%	2,500	36	(20)	0	0
Verizon Communications, Inc.	1.000%	06/20/2028	0.479%	8,000	151	163	0	(2)
Verizon Communications, Inc.	1.000%	12/20/2028	0.513%	2,000	40	44	0	(1)
					$ 1,642	$ 3,153	$ 38	$ (7)

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	変動証拠金 負債
CDX.EM-32 Index	1.000%	12/20/2024	$ 8,670	$ 12	$ 377	$ 0	$ 0
CDX.EM-34 Index	1.000%	12/20/2025	46,828	25	1,715	0	(31)
CDX.EM-35 Index	1.000%	06/20/2026	92	0	3	0	0
CDX.EM-36 Index	1.000%	12/20/2026	94,208	158	4,359	0	(65)
CDX.EM-37 Index	1.000%	06/20/2027	1,372	(3)	110	0	(1)
CDX.EM-38 Index	1.000%	12/20/2027	11,900	(64)	945	0	(11)
CDX.EM-39 Index	1.000%	06/20/2028	1,700	(15)	102	0	(2)
CDX.EM-40 Index	1.000%	12/20/2028	29,000	(447)	911	0	(30)
CDX.EM-41 Index	1.000%	06/20/2029	11,800	(257)	194	0	(13)
CDX.EM-42 Index	1.000%	12/20/2029	21,600	(627)	8	0	(25)
CDX.HY-34 Index	5.000%	06/20/2025	2,992	97	(13)	0	(1)
CDX.HY-35 Index	5.000%	12/20/2025	960	48	(36)	0	(1)
CDX.HY-36 Index	5.000%	06/20/2026	57,696	3,677	(1,766)	0	(59)
CDX.HY-37 Index	5.000%	12/20/2026	12,672	960	253	0	(15)
CDX.HY-38 Index	5.000%	06/20/2027	2,784	209	223	0	(4)
CDX.HY-39 Index	5.000%	12/20/2027	3,395	263	301	0	(6)
CDX.HY-40 Index	5.000%	06/20/2028	294	24	16	0	(1)
CDX.HY-41 Index	5.000%	12/20/2028	297	24	6	0	(1)
CDX.HY-43 Index	5.000%	12/20/2029	125,600	9,345	204	0	(357)
CDX.IG-37 Index	1.000%	12/20/2026	300	5	(2)	0	0
CDX.IG-38 Index	1.000%	06/20/2027	1,000	19	11	0	0
CDX.IG-39 Index	1.000%	12/20/2027	400	8	3	0	0
CDX.IG-40 Index	1.000%	06/20/2028	2,600	59	21	0	(1)
CDX.IG-41 Index	1.000%	12/20/2028	2,500	59	20	0	(1)
CDX.IG-43 Index	1.000%	12/20/2029	408,500	9,138	(36)	0	(233)
iTraxx Europe Series 33 Index	1.000%	06/20/2025	EUR 16,540	127	(253)	0	(1)
				$ 22,844	$ 7,676	$ 0	$ (859)

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	変動証拠金 負債
Pay	3-Month FRA New Zealand Bank Bill	4.750%	06/19/2029	NZD 69,400	$ 2,243	$ 1,835	$ 0	$ (39)
Pay	3-Month ZAR-SAJIBOR	8.410%	07/31/2028	ZAR 37,200	51	51	0	(1)
Pay	3-Month ZAR-SAJIBOR	8.415%	07/31/2028	29,700	41	41	0	(1)

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	8.420%	07/31/2028	ZAR	111,200	$ 155	$ 155	$ 0	$ (4)
Pay	3-Month ZAR-SAJIBOR	8.428%	07/31/2028		74,100	104	104	0	(3)
Pay	3-Month ZAR-SAJIBOR	8.426%	08/01/2028		44,900	63	63	0	(2)
Pay	3-Month ZAR-SAJIBOR	8.460%	08/01/2028		75,900	111	111	0	(3)
Pay	3-Month ZAR-SAJIBOR	8.460%	08/02/2028		76,900	113	113	0	(3)
Pay	3-Month ZAR-SAJIBOR	8.464%	08/02/2028		77,100	113	113	0	(3)
Pay	3-Month ZAR-SAJIBOR	8.550%	08/03/2028		82,900	135	135	0	(3)
Pay	3-Month ZAR-SAJIBOR	8.380%	08/04/2028		39,800	52	52	0	(2)
Pay	3-Month ZAR-SAJIBOR	8.410%	08/04/2028		96,000	132	132	0	(4)
Pay	3-Month ZAR-SAJIBOR	8.415%	08/04/2028		39,800	55	55	0	(2)
Pay	3-Month ZAR-SAJIBOR	8.421%	08/04/2028		40,700	57	57	0	(2)
Pay	3-Month ZAR-SAJIBOR	8.543%	08/04/2028		40,600	66	66	0	(2)
Pay	3-Month ZAR-SAJIBOR	8.360%	08/07/2028		76,600	99	99	0	(3)
Pay	3-Month ZAR-SAJIBOR	8.400%	08/07/2028		76,600	105	105	0	(3)
Pay	3-Month ZAR-SAJIBOR	8.410%	08/07/2028		22,600	31	31	0	(1)
Pay	6-Month Australian Bank Bill	3.250%	12/17/2024	AUD	39,200	(174)	(3,183)	0	0
Pay	6-Month Australian Bank Bill	4.250%	12/17/2024		41,400	(47)	(4,663)	0	0
Pay	6-Month Australian Bank Bill	3.500%	06/17/2025		38,850	(272)	(3,864)	0	(4)
Pay	6-Month Australian Bank Bill	2.750%	06/17/2026		3,870	(80)	(360)	0	(2)
Pay	6-Month Australian Bank Bill	3.000%	03/21/2027		313,890	(6,182)	(34,506)	0	(174)
Pay	6-Month Australian Bank Bill	4.000%	09/18/2029		243,600	(1,931)	(4,438)	0	(278)
Pay	6-Month Australian Bank Bill	4.500%	03/20/2034		94,500	(73)	280	0	(170)
Pay	6-Month Australian Bank Bill	4.500%	09/18/2034		31,400	(58)	(472)	0	(57)
Receive	6-Month EURIBOR	(0.395%)	12/30/2024	EUR	1,900	47	47	0	0
Receive	6-Month EURIBOR	(0.363%)	06/30/2025		3,500	135	135	1	0
Receive	6-Month EURIBOR	(0.329%)	12/30/2025		2,300	123	123	1	0
Receive	6-Month EURIBOR	(0.294%)	06/30/2026		1,100	70	70	1	0
Pay	6-Month EURIBOR	1.000%	05/13/2027		56,700	(2,924)	(2,924)	0	(48)
Pay	6-Month EURIBOR	3.370%	10/09/2028		21,800	873	873	0	(21)
Pay	6-Month EURIBOR	3.450%	10/20/2028		20,300	880	880	0	(20)
Receive	6-Month EURIBOR	3.270%	11/08/2028		20,700	(1,066)	(1,066)	20	0
Receive	6-Month EURIBOR	3.255%	11/22/2028		9,600	(490)	(490)	9	0
Receive	6-Month EURIBOR	3.179%	11/29/2028		10,200	(483)	(483)	10	0
Receive	6-Month EURIBOR	2.920%	12/13/2028		22,800	(787)	(787)	21	0
Receive	6-Month EURIBOR	2.880%	12/19/2028		18,800	(617)	(617)	18	0
Receive	6-Month EURIBOR	2.950%	12/29/2028		12,000	(440)	(440)	11	0
Receive	6-Month EURIBOR	2.760%	01/03/2029		13,100	(353)	(353)	12	0
Pay	6-Month EURIBOR	2.770%	04/16/2029		17,500	565	565	0	(15)
Pay	6-Month EURIBOR	2.860%	04/24/2029		26,000	976	976	0	(23)
Pay	6-Month EURIBOR	2.780%	05/02/2029		17,500	223	223	0	(16)
Pay	6-Month EURIBOR	2.827%	05/06/2029		35,200	537	537	0	(30)
Pay	6-Month EURIBOR	2.950%	06/12/2029		13,400	307	307	0	(11)
Receive	6-Month EURIBOR	2.818%	06/26/2029		16,900	(283)	(283)	14	0
Receive	6-Month EURIBOR	2.700%	08/13/2029		25,000	(318)	(318)	0	(20)
Receive	6-Month EURIBOR	2.650%	08/14/2029		13,800	(140)	(140)	0	(11)
Receive	6-Month EURIBOR	2.300%	09/25/2029		36,700	212	212	0	(27)
Receive	6-Month EURIBOR	2.360%	10/07/2029		37,200	73	73	0	(27)
Receive	6-Month EURIBOR	(0.150%)	03/18/2030		123,000	17,720	14,159	69	0
Pay[5]	6-Month EURIBOR	2.500%	03/19/2030		635,100	5,700	594	421	0
Receive	6-Month EURIBOR	0.150%	06/17/2030		26,800	3,812	3,831	14	0
Pay	6-Month EURIBOR	2.000%	09/21/2032		194,130	(6,603)	(9,416)	0	(57)
Pay	6-Month EURIBOR	2.547%	03/09/2033		46,800	1,034	1,034	0	(11)
Pay	6-Month EURIBOR	3.270%	08/21/2033		12,000	857	857	0	(3)
Receive	6-Month EURIBOR	3.250%	11/06/2033		12,700	(1,099)	(1,099)	2	0
Receive	6-Month EURIBOR	3.148%	11/20/2033		12,300	(946)	(946)	2	0
Receive	6-Month EURIBOR	3.280%	11/22/2033		6,200	(558)	(558)	1	0
Receive	6-Month EURIBOR	3.305%	11/27/2033		12,700	(1,175)	(1,175)	2	0
Receive	6-Month EURIBOR	3.128%	12/04/2033		7,500	(567)	(567)	1	0
Receive	6-Month EURIBOR	3.063%	12/06/2033		10,100	(699)	(699)	2	0
Receive	6-Month EURIBOR	2.990%	12/08/2033		13,400	(835)	(835)	2	0
Receive	6-Month EURIBOR	2.970%	12/15/2033		16,300	(986)	(986)	3	0
Receive	6-Month EURIBOR	2.890%	12/22/2033		15,000	(795)	(795)	2	0
Receive	6-Month EURIBOR	2.910%	12/29/2033		10,000	(548)	(548)	1	0
Receive	6-Month EURIBOR	2.650%	01/08/2034		16,200	(476)	(476)	2	0
Pay	6-Month EURIBOR	2.760%	03/04/2034		11,600	499	499	0	(1)
Pay	6-Month EURIBOR	2.750%	03/05/2034		11,900	498	498	0	(1)

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	6-Month EURIBOR	2.670%	04/03/2034	EUR	7,200	$ (255)	$ (255)	$ 1	$ 0
Pay	6-Month EURIBOR	2.770%	04/29/2034		11,300	523	523	0	(1)
Receive	6-Month EURIBOR	2.710%	08/06/2034		29,200	(650)	(650)	0	(1)
Receive	6-Month EURIBOR	2.680%	08/07/2034		22,000	(434)	(434)	1	0
Receive	6-Month EURIBOR	2.580%	08/29/2034		25,500	(281)	(281)	2	0
Receive	6-Month EURIBOR	2.390%	10/01/2034		25,300	149	149	3	0
Receive(5)	6-Month EURIBOR	2.500%	03/19/2035		185,000	(1,532)	1,384	49	0
Receive	6-Month EURIBOR	0.250%	03/18/2050		37,600	15,870	12,858	0	(285)
Receive(5)	6-Month EURIBOR	0.830%	12/09/2052		186,200	10,156	9,054	0	(900)
Receive(5)	6-Month EURIBOR	2.250%	03/19/2055		127,182	(2,587)	(2,799)	1,464	0
Pay	Bank of Japan Uncollateralized Overnight Call Rate	0.176%	04/27/2027	¥	3,890,000	(223)	(223)	0	(12)
Receive	Bank of Japan Uncollateralized Overnight Call Rate	(0.020%)	09/20/2028	¥	67,650,000	11,796	10,210	226	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate	0.000%	03/15/2029		75,360,000	14,770	14,026	263	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate	0.700%	09/18/2029		22,520,000	(447)	(739)	81	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate	0.400%	06/15/2032		3,814,400	707	718	4	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate	1.000%	09/18/2034		11,590,000	(571)	(1,231)	1	0
Receive	Bank of Japan Uncollateralized Overnight Call Rate	0.500%	03/15/2042		1,855,000	1,654	1,065	0	(5)
Receive	Bank of Japan Uncollateralized Overnight Call Rate	0.711%	04/27/2042		945,000	642	642	0	(2)
Pay	BRL-CDI-Compounded	11.157%	01/02/2025	BRL	4,400	(22)	(22)	0	0
Pay	BRL-CDI-Compounded	11.177%	01/02/2025		2,900	(14)	(14)	0	0
Pay	BRL-CDI-Compounded	11.367%	01/02/2025		3,600	(14)	(14)	0	0
Pay	BRL-CDI-Compounded	12.018%	01/02/2025		9,800	(12)	(12)	0	0
Pay	BRL-CDI-Compounded	12.098%	01/02/2025		16,300	(14)	(14)	0	0
Pay	BRL-CDI-Compounded	12.158%	01/02/2025		8,200	(5)	(5)	0	0
Pay	BRL-CDI-Compounded	12.163%	01/02/2025		8,000	(5)	(5)	0	0
Pay	BRL-CDI-Compounded	12.178%	01/02/2025		16,400	(9)	(9)	0	0
Pay	BRL-CDI-Compounded	9.874%	01/02/2026		76,500	(558)	(558)	0	(2)
Pay	BRL-CDI-Compounded	9.899%	01/02/2026		38,600	(278)	(278)	0	(1)
Pay	BRL-CDI-Compounded	9.939%	01/02/2026		58,200	(409)	(409)	0	(2)
Pay	BRL-CDI-Compounded	10.052%	01/02/2026		145,800	(976)	(976)	0	(5)
Pay	BRL-CDI-Compounded	10.085%	01/02/2026		144,700	(954)	(954)	0	(5)
Pay	BRL-CDI-Compounded	10.105%	01/02/2026		143,400	(942)	(942)	0	(5)
Pay	BRL-CDI-Compounded	9.998%	01/04/2027		107,700	(1,095)	(1,095)	0	(13)
Pay	BRL-CDI-Compounded	10.037%	01/04/2027		26,000	(259)	(259)	0	(3)
Pay	BRL-CDI-Compounded	10.041%	01/04/2027		118,400	(1,185)	(1,185)	0	(15)
Pay	BRL-CDI-Compounded	10.072%	01/04/2027		54,290	(442)	(442)	0	(7)
Pay	BRL-CDI-Compounded	10.090%	01/04/2027		223,400	(2,194)	(2,194)	0	(28)
Pay	BRL-CDI-Compounded	10.098%	01/04/2027		164,150	(1,319)	(1,319)	0	(21)
Pay	BRL-CDI-Compounded	10.138%	01/04/2027		55,600	(535)	(535)	0	(7)
Pay	BRL-CDI-Compounded	10.165%	01/04/2027		83,240	(648)	(648)	0	(11)
Pay	BRL-CDI-Compounded	10.170%	01/04/2027		138,900	(1,080)	(1,080)	0	(18)
Pay	BRL-CDI-Compounded	10.182%	01/04/2027		166,560	(1,286)	(1,286)	0	(22)
Pay	BRL-CDI-Compounded	10.183%	01/04/2027		82,940	(640)	(640)	0	(11)
Pay	BRL-CDI-Compounded	10.203%	01/04/2027		194,390	(1,487)	(1,487)	0	(25)
Pay	BRL-CDI-Compounded	10.210%	01/04/2027		28,000	(213)	(213)	0	(4)
Pay	BRL-CDI-Compounded	10.256%	01/04/2027		194,220	(1,448)	(1,448)	0	(25)
Pay	BRL-CDI-Compounded	10.328%	01/04/2027		145,470	(1,047)	(1,047)	0	(19)
Pay	BRL-CDI-Compounded	11.250%	01/04/2027		5,300	(44)	(44)	0	(1)
Pay	BRL-CDI-Compounded	11.275%	01/04/2027		2,700	(22)	(22)	0	0
Pay	BRL-CDI-Compounded	11.290%	01/04/2027		2,700	(22)	(22)	0	0
Pay	BRL-CDI-Compounded	11.731%	01/04/2027		1,400	(7)	(7)	0	0
Pay	BRL-CDI-Compounded	11.746%	01/04/2027		5,900	(31)	(31)	0	(1)
Pay	BRL-CDI-Compounded	11.901%	01/04/2027		14,100	(60)	(60)	0	(2)
Pay	Canadian Overnight Repo Rate Average	3.750%	12/20/2025	CAD	160,300	557	3,282	0	(23)
Pay	IBMEXID	8.300%	06/16/2028	MXN	19,900	(41)	(24)	0	(2)
Pay	IBMEXID	8.512%	07/24/2028		224,800	(385)	(385)	0	(18)
Pay	IBMEXID	8.444%	07/25/2028		418,600	(762)	(762)	0	(34)

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	変動証拠金 負債
Pay	IBMEXID	8.556%	07/27/2028	MXN 635,400	$ (1,040)	$ (1,040)	$ 0	$ (51)
Pay	IBMEXID	8.650%	07/28/2028	97,700	(145)	(89)	0	(8)
Pay	Secured Overnight Financing Rate	3.088%	11/07/2024	$ 27,500	(609)	(609)	0	0
Pay	Secured Overnight Financing Rate	2.910%	11/14/2024	27,400	(654)	(654)	0	0
Pay	Secured Overnight Financing Rate	3.750%	11/21/2024	54,600	(831)	(831)	0	0
Pay	Secured Overnight Financing Rate	3.650%	11/22/2024	54,500	(884)	(884)	0	0
Pay	Secured Overnight Financing Rate	3.650%	12/05/2024	55,600	(890)	(890)	0	0
Pay	Secured Overnight Financing Rate	3.750%	12/11/2024	55,600	(829)	(829)	0	0
Receive	Secured Overnight Financing Rate	2.500%	12/18/2024	62,500	23	2,726	0	0
Receive	Secured Overnight Financing Rate	2.450%	12/20/2024	428,400	11,960	11,990	3	0
Receive	Secured Overnight Financing Rate	2.350%	01/17/2025	214,000	6,054	6,031	0	(1)
Receive	Secured Overnight Financing Rate	1.300%	03/16/2025	62,600	1,124	1,124	0	0
Receive	Secured Overnight Financing Rate	1.300%	03/18/2025	62,600	1,115	1,115	0	0
Pay	Secured Overnight Financing Rate	2.688%	04/04/2025	29,800	(676)	(676)	0	0
Pay	Secured Overnight Financing Rate	2.690%	04/04/2025	14,800	(336)	(336)	0	0
Pay	Secured Overnight Financing Rate	2.697%	04/04/2025	59,600	(1,347)	(1,347)	0	0
Pay	Secured Overnight Financing Rate	2.781%	04/09/2025	38,800	(838)	(838)	0	0
Pay	Secured Overnight Financing Rate	2.721%	04/10/2025	29,400	(652)	(652)	0	0
Pay	Secured Overnight Financing Rate	2.790%	04/10/2025	23,300	(500)	(500)	0	0
Pay	Secured Overnight Financing Rate	4.500%	05/22/2025	2,011,060	(6,195)	(367)	0	(59)
Pay	Secured Overnight Financing Rate	4.900%	06/06/2025	1,156,360	1,621	(64)	0	(45)
Receive	Secured Overnight Financing Rate	2.000%	06/20/2025	117,800	1,792	4,205	4	0
Receive	Secured Overnight Financing Rate	2.620%	07/24/2025	154,200	2,968	2,968	11	0
Receive	Secured Overnight Financing Rate	1.600%	01/16/2026	167,700	9,887	7,753	24	0
Receive	Secured Overnight Financing Rate	2.300%	01/17/2026	120,700	5,457	5,431	17	0
Receive	Secured Overnight Financing Rate	0.928%	05/06/2026	25,800	1,485	1,485	5	0
Receive	Secured Overnight Financing Rate	0.940%	06/08/2026	35,000	1,945	1,945	7	0
Receive	Secured Overnight Financing Rate	0.500%	06/16/2026	251,400	15,994	12,144	52	0
Receive	Secured Overnight Financing Rate	1.030%	06/17/2026	43,000	2,294	2,294	9	0
Receive	Secured Overnight Financing Rate	1.010%	06/24/2026	39,800	2,126	2,126	8	0
Receive	Secured Overnight Financing Rate	2.590%	07/23/2026	109,300	3,318	3,318	26	0
Receive	Secured Overnight Financing Rate	2.243%	08/07/2026	52,000	1,888	1,888	0	(13)
Receive	Secured Overnight Financing Rate	1.250%	12/15/2026	3,300	204	275	1	0
Receive	Secured Overnight Financing Rate	1.740%	12/16/2026	15,800	789	789	5	0
Pay	Secured Overnight Financing Rate	1.380%	01/04/2027	37,200	(2,151)	(2,151)	0	(12)
Pay	Secured Overnight Financing Rate	1.570%	01/11/2027	21,300	(1,130)	(1,130)	0	(7)
Pay	Secured Overnight Financing Rate	1.570%	01/12/2027	13,400	(711)	383	0	(4)
Pay	Secured Overnight Financing Rate	1.425%	01/18/2027	25,400	(1,430)	783	0	(8)
Pay	Secured Overnight Financing Rate	1.443%	01/18/2027	27,300	(1,525)	(1,525)	0	(9)
Receive	Secured Overnight Financing Rate	1.350%	01/20/2027	19,000	1,101	1,101	6	0
Pay	Secured Overnight Financing Rate	1.418%	01/20/2027	12,700	(715)	(715)	0	(4)
Pay	Secured Overnight Financing Rate	1.550%	01/20/2027	84,500	(4,492)	(4,200)	0	(26)
Receive	Secured Overnight Financing Rate	1.560%	02/05/2027	28,000	1,847	1,847	10	0
Pay	Secured Overnight Financing Rate	1.580%	02/16/2027	26,400	(1,714)	464	0	(9)
Receive	Secured Overnight Financing Rate	1.450%	02/17/2027	62,000	4,215	4,215	20	0
Pay	Secured Overnight Financing Rate	1.700%	02/17/2027	248,100	(15,392)	(14,459)	0	(82)
Receive	Secured Overnight Financing Rate	1.420%	02/24/2027	46,300	3,164	3,164	15	0
Pay	Secured Overnight Financing Rate	1.650%	02/24/2027	154,200	(9,692)	(9,135)	0	(52)
Pay	Secured Overnight Financing Rate	1.620%	04/18/2027	26,900	(1,962)	(1,962)	0	(14)
Pay	Secured Overnight Financing Rate	1.783%	04/22/2027	20,100	(1,367)	(1,367)	0	(10)
Pay	Secured Overnight Financing Rate	1.788%	05/03/2027	20,600	(1,387)	(1,387)	0	(11)
Pay	Secured Overnight Financing Rate	1.000%	06/15/2027	51,050	(4,461)	(3,611)	0	(21)
Receive	Secured Overnight Financing Rate	1.000%	06/15/2027	68,850	6,015	3,720	43	0
Pay	Secured Overnight Financing Rate	2.850%	08/30/2027	24,600	(763)	(763)	0	(20)
Pay	Secured Overnight Financing Rate	3.050%	09/07/2027	12,500	(312)	(312)	0	(10)
Pay	Secured Overnight Financing Rate	2.955%	10/04/2027	25,100	(664)	(664)	0	(22)
Receive	Secured Overnight Financing Rate	3.750%	12/13/2027	25,200	420	420	25	0
Pay	Secured Overnight Financing Rate	2.500%	12/20/2027	259,700	(11,602)	(28,045)	0	(142)
Pay	Secured Overnight Financing Rate	2.490%	01/09/2028	190,500	(8,464)	1,699	0	(102)
Pay	Secured Overnight Financing Rate	3.800%	03/10/2028	38,100	(413)	(413)	0	(41)
Pay	Secured Overnight Financing Rate	1.280%	03/24/2028	73,200	(6,851)	(6,851)	0	(43)
Receive	Secured Overnight Financing Rate	1.235%	05/12/2028	13,100	1,314	1,314	8	0
Pay	Secured Overnight Financing Rate	0.500%	06/16/2028	366,282	(46,028)	9,733	0	(246)
Receive	Secured Overnight Financing Rate	3.250%	06/21/2028	131,000	3,498	5,062	148	0
Pay	Secured Overnight Financing Rate	2.700%	07/21/2028	14,100	(644)	(644)	0	(16)
Pay	Secured Overnight Financing Rate	2.675%	07/24/2028	14,400	(669)	(669)	0	(16)

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	変動証拠金 負債
Pay	Secured Overnight Financing Rate	2.468%	07/27/2028	$ 14,200	$ (765)	$ (765)	$ 0	$ (16)
Pay	Secured Overnight Financing Rate	3.800%	09/05/2028	67,400	(169)	(169)	0	(79)
Receive	Secured Overnight Financing Rate	3.510%	11/30/2028	10,070	136	136	0	(12)
Receive	Secured Overnight Financing Rate	3.515%	11/30/2028	15,210	203	203	0	(19)
Pay	Secured Overnight Financing Rate	1.500%	12/15/2028	29,662	(2,936)	(3,605)	0	(26)
Receive	Secured Overnight Financing Rate	1.500%	01/12/2029	14,850	1,453	1,453	13	0
Pay	Secured Overnight Financing Rate	1.700%	01/12/2029	54,000	(4,836)	625	0	(49)
Pay	Secured Overnight Financing Rate	1.518%	01/20/2029	7,600	(736)	(736)	0	(7)
Pay	Secured Overnight Financing Rate	1.630%	01/20/2029	10,600	(977)	(977)	0	(10)
Pay	Secured Overnight Financing Rate	1.630%	01/26/2029	12,700	(1,166)	(1,166)	0	(12)
Pay	Secured Overnight Financing Rate	1.618%	02/09/2029	4,800	(540)	(540)	0	(6)
Pay	Secured Overnight Financing Rate	3.940%	02/22/2029	50,500	(192)	(192)	0	(65)
Pay	Secured Overnight Financing Rate	3.970%	02/27/2029	17,100	(37)	(37)	0	(22)
Receive[5]	Secured Overnight Financing Rate	3.300%	02/28/2029	43,830	813	871	0	(43)
Receive[5]	Secured Overnight Financing Rate	3.500%	02/28/2029	118,040	1,273	2,340	0	(116)
Receive[5]	Secured Overnight Financing Rate	3.200%	03/02/2029	57,100	1,280	1,311	0	(56)
Receive[5]	Secured Overnight Financing Rate	3.100%	03/05/2029	51,800	1,360	1,476	0	(51)
Receive	Secured Overnight Financing Rate	4.250%	03/20/2029	22,650	(262)	466	23	0
Pay	Secured Overnight Financing Rate	1.000%	06/15/2029	6,100	(816)	(651)	0	(6)
Receive	Secured Overnight Financing Rate	1.000%	06/15/2029	97,910	13,075	8,707	125	0
Pay	Secured Overnight Financing Rate	1.750%	06/15/2029	59,920	(5,941)	(2,224)	0	(78)
Pay	Secured Overnight Financing Rate	3.000%	06/19/2029	275,100	(11,146)	(42,863)	0	(288)
Receive	Secured Overnight Financing Rate	3.750%	06/20/2029	259,200	1,892	6,679	334	0
Pay	Secured Overnight Financing Rate	3.050%	09/08/2029	12,400	(438)	(438)	0	(17)
Pay	Secured Overnight Financing Rate	3.100%	09/09/2029	12,400	(410)	(410)	0	(17)
Receive[5]	Secured Overnight Financing Rate	3.750%	12/18/2029	457,200	66	7,929	617	0
Receive	Secured Overnight Financing Rate	1.750%	01/23/2030	14,000	1,473	1,473	17	0
Receive	Secured Overnight Financing Rate	1.870%	01/23/2030	14,000	1,389	1,389	17	0
Pay	Secured Overnight Financing Rate	3.470%	02/22/2030	39,200	(1,076)	(1,076)	0	(50)
Pay	Secured Overnight Financing Rate	3.340%	02/23/2030	32,800	(1,133)	(1,133)	0	(42)
Receive	Secured Overnight Financing Rate	1.610%	02/28/2030	14,100	1,746	1,746	17	0
Pay	Secured Overnight Financing Rate	3.525%	03/02/2030	14,000	(335)	(335)	0	(18)
Receive	Secured Overnight Financing Rate	1.430%	03/17/2030	31,300	4,112	4,112	36	0
Receive	Secured Overnight Financing Rate	1.250%	06/17/2030	9,500	1,359	1,164	11	0
Receive	Secured Overnight Financing Rate	3.000%	06/21/2030	339,400	16,085	16,065	389	0
Pay	Secured Overnight Financing Rate	3.500%	06/22/2030	98,200	(1,983)	(1,983)	0	(114)
Receive	Secured Overnight Financing Rate	0.678%	07/29/2030	12,400	2,129	2,129	14	0
Receive	Secured Overnight Financing Rate	0.674%	08/05/2030	12,000	2,223	2,223	13	0
Pay	Secured Overnight Financing Rate	3.800%	08/22/2030	8,900	(11)	(11)	0	(10)
Receive	Secured Overnight Financing Rate	1.000%	12/16/2030	7,588	1,279	1,226	9	0
Receive	Secured Overnight Financing Rate	3.500%	12/20/2030	1,195,800	36,435	27,324	1,331	0
Receive	Secured Overnight Financing Rate	4.250%	03/20/2031	12,680	(256)	304	16	0
Receive	Secured Overnight Financing Rate	3.328%	04/30/2031	7,370	210	210	0	(9)
Receive	Secured Overnight Financing Rate	3.431%	04/30/2031	12,390	273	273	0	(15)
Pay	Secured Overnight Financing Rate	0.750%	06/16/2031	13,609	(2,666)	(1,414)	0	(15)
Receive	Secured Overnight Financing Rate	0.750%	06/16/2031	335,400	65,564	38,997	370	0
Receive	Secured Overnight Financing Rate	3.750%	06/20/2031	671,400	4,552	(3,432)	861	0
Receive[5]	Secured Overnight Financing Rate	3.300%	06/30/2031	22,890	608	606	0	(28)
Receive[5]	Secured Overnight Financing Rate	3.350%	06/30/2031	58,100	1,377	1,580	0	(71)
Receive[5]	Secured Overnight Financing Rate	3.300%	07/02/2031	164,600	4,370	5,950	0	(200)
Receive[5]	Secured Overnight Financing Rate	3.100%	07/05/2031	33,200	1,265	1,281	0	(40)
Receive	Secured Overnight Financing Rate	1.450%	07/16/2031	23,600	3,569	3,569	26	0
Receive	Secured Overnight Financing Rate	1.370%	07/19/2031	10,500	1,639	1,639	12	0
Receive	Secured Overnight Financing Rate	1.360%	07/20/2031	15,700	2,459	2,459	17	0
Receive	Secured Overnight Financing Rate	1.405%	09/07/2031	25,500	4,201	4,201	28	0
Pay	Secured Overnight Financing Rate	1.500%	10/05/2031	15,500	(2,439)	(2,439)	0	(17)
Pay	Secured Overnight Financing Rate	1.535%	10/15/2031	15,400	(2,383)	(2,383)	0	(17)
Pay	Secured Overnight Financing Rate	1.535%	10/22/2031	10,300	(1,590)	(1,590)	0	(11)
Pay	Secured Overnight Financing Rate	1.545%	10/26/2031	10,300	(1,582)	(1,582)	0	(11)
Receive[5]	Secured Overnight Financing Rate	3.750%	12/18/2031	363,770	(14)	4,635	492	0
Pay	Secured Overnight Financing Rate	1.735%	01/12/2032	10,100	(1,442)	(1,442)	0	(11)
Pay	Secured Overnight Financing Rate	1.655%	01/24/2032	12,700	(1,874)	(1,874)	0	(14)
Pay	Secured Overnight Financing Rate	1.768%	02/02/2032	9,600	(1,468)	(1,468)	0	(11)
Pay	Secured Overnight Financing Rate	1.650%	02/08/2032	16,100	(2,591)	(2,591)	0	(19)
Pay	Secured Overnight Financing Rate	2.000%	02/18/2032	23,000	(3,159)	(3,159)	0	(25)
Pay	Secured Overnight Financing Rate	1.730%	02/24/2032	15,200	(2,342)	(2,342)	0	(18)

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	1.765%	03/16/2032	$ 5,300	$ (797)	$ (797)	$ 0	$ (6)
Receive	Secured Overnight Financing Rate	2.385%	06/08/2032	10,400	1,065	1,065	12	0
Pay	Secured Overnight Financing Rate	1.250%	06/15/2032	55,640	(10,103)	(1,018)	0	(59)
Receive	Secured Overnight Financing Rate	1.250%	06/15/2032	45,970	8,323	6,567	48	0
Pay	Secured Overnight Financing Rate	1.750%	06/15/2032	78,300	(11,462)	(7,187)	0	(85)
Receive	Secured Overnight Financing Rate	1.500%	06/21/2032	12,800	2,160	1,736	13	0
Pay	Secured Overnight Financing Rate	3.050%	09/06/2032	18,800	(973)	(973)	0	(20)
Receive	Secured Overnight Financing Rate	3.610%	12/12/2032	10,100	264	264	10	0
Receive	Secured Overnight Financing Rate	3.350%	12/14/2032	5,000	232	232	5	0
Pay	Secured Overnight Financing Rate	3.400%	02/23/2033	31,600	(1,246)	(1,246)	0	(28)
Pay	Secured Overnight Financing Rate	3.430%	02/27/2033	21,500	(794)	(794)	0	(19)
Pay	Secured Overnight Financing Rate	3.370%	03/01/2033	20,800	(862)	(862)	0	(18)
Pay	Secured Overnight Financing Rate	3.405%	03/01/2033	20,300	(786)	(786)	0	(18)
Pay	Secured Overnight Financing Rate	3.300%	03/06/2033	20,200	(943)	(943)	0	(18)
Pay	Secured Overnight Financing Rate	3.450%	03/07/2033	38,300	(1,339)	(1,339)	0	(34)
Receive	Secured Overnight Financing Rate	3.500%	05/22/2033	911,110	25,241	16,477	774	0
Receive	Secured Overnight Financing Rate	3.700%	06/06/2033	529,370	6,143	10,435	455	0
Pay	Secured Overnight Financing Rate	3.300%	06/14/2033	77,300	(3,252)	(3,252)	0	(64)
Pay	Secured Overnight Financing Rate	3.000%	06/21/2033	230	(15)	(14)	0	0
Receive	Secured Overnight Financing Rate	3.000%	06/21/2033	366,140	23,741	22,209	296	0
Pay	Secured Overnight Financing Rate	3.500%	06/21/2033	65,300	(1,721)	(1,721)	0	(55)
Pay	Secured Overnight Financing Rate	3.650%	07/10/2033	37,000	(517)	(517)	0	(32)
Pay	Secured Overnight Financing Rate	3.750%	07/12/2033	31,800	(197)	(197)	0	(27)
Pay	Secured Overnight Financing Rate	3.730%	08/03/2033	10,600	(71)	(71)	0	(9)
Pay	Secured Overnight Financing Rate	3.735%	08/07/2033	12,100	(75)	(75)	0	(10)
Pay	Secured Overnight Financing Rate	3.760%	08/23/2033	35,500	(127)	(127)	0	(31)
Pay	Secured Overnight Financing Rate	3.800%	08/30/2033	17,800	(4)	(4)	0	(16)
Pay	Secured Overnight Financing Rate	3.900%	08/30/2033	35,900	267	267	0	(32)
Pay	Secured Overnight Financing Rate	4.030%	10/04/2033	33,900	633	633	0	(31)
Pay	Secured Overnight Financing Rate	4.175%	10/10/2033	16,300	487	487	0	(15)
Pay	Secured Overnight Financing Rate	4.150%	10/12/2033	16,300	458	458	0	(15)
Pay	Secured Overnight Financing Rate	4.200%	10/18/2033	14,000	448	448	0	(13)
Pay	Secured Overnight Financing Rate	4.220%	10/20/2033	16,400	551	551	0	(15)
Pay	Secured Overnight Financing Rate	4.230%	10/23/2033	8,800	303	303	0	(8)
Pay	Secured Overnight Financing Rate	4.255%	10/23/2033	8,800	320	320	0	(8)
Pay	Secured Overnight Financing Rate	4.393%	10/25/2033	8,200	384	384	0	(8)
Pay	Secured Overnight Financing Rate	4.450%	10/31/2033	10,200	439	439	0	(9)
Pay	Secured Overnight Financing Rate	4.435%	11/01/2033	8,600	359	359	0	(8)
Pay	Secured Overnight Financing Rate	4.450%	11/01/2033	16,900	727	727	0	(16)
Receive	Secured Overnight Financing Rate	4.250%	11/22/2033	16,800	(446)	(446)	16	0
Receive	Secured Overnight Financing Rate	4.030%	12/15/2033	16,700	(142)	(142)	17	0
Receive	Secured Overnight Financing Rate	3.950%	12/19/2033	17,600	(32)	(32)	17	0
Pay	Secured Overnight Financing Rate	3.500%	12/20/2033	35,610	(1,307)	435	0	(34)
Receive	Secured Overnight Financing Rate	3.500%	12/20/2033	131,800	4,926	2,448	141	0
Receive	Secured Overnight Financing Rate	3.842%	12/26/2033	8,900	64	64	9	0
Receive	Secured Overnight Financing Rate	3.854%	12/29/2033	16,600	100	100	17	0
Receive	Secured Overnight Financing Rate	3.750%	01/02/2034	8,300	122	122	8	0
Receive	Secured Overnight Financing Rate	3.810%	01/02/2034	8,300	80	80	8	0
Receive	Secured Overnight Financing Rate	3.684%	01/03/2034	8,300	169	169	8	0
Receive	Secured Overnight Financing Rate	3.648%	01/08/2034	16,700	386	386	17	0
Receive	Secured Overnight Financing Rate	3.670%	01/08/2034	18,000	382	382	18	0
Receive	Secured Overnight Financing Rate	3.594%	01/09/2034	16,800	467	467	17	0
Receive	Secured Overnight Financing Rate	3.600%	01/17/2034	19,400	523	523	20	0
Pay	Secured Overnight Financing Rate	3.735%	01/23/2034	8,700	(132)	(132)	0	(9)
Pay	Secured Overnight Financing Rate	3.738%	01/23/2034	5,200	(78)	(78)	0	(5)
Pay	Secured Overnight Financing Rate	3.655%	01/24/2034	9,800	(215)	(215)	0	(10)
Pay	Secured Overnight Financing Rate	3.665%	01/24/2034	17,200	(363)	(363)	0	(18)
Pay	Secured Overnight Financing Rate	3.685%	01/24/2034	17,300	(336)	(336)	0	(18)
Pay	Secured Overnight Financing Rate	3.620%	01/31/2034	9,100	(224)	(224)	0	(9)
Pay	Secured Overnight Financing Rate	3.725%	02/07/2034	8,300	(128)	(128)	0	(9)
Pay	Secured Overnight Financing Rate	3.783%	02/07/2034	7,000	(73)	(73)	0	(7)
Pay	Secured Overnight Financing Rate	3.860%	02/21/2034	33,800	(114)	(114)	0	(37)
Pay	Secured Overnight Financing Rate	3.650%	03/05/2034	18,200	(377)	(377)	0	(20)
Pay	Secured Overnight Financing Rate	3.700%	03/05/2034	9,400	(155)	(155)	0	(10)
Pay	Secured Overnight Financing Rate	3.710%	03/05/2034	18,100	(282)	(282)	0	(20)
Pay	Secured Overnight Financing Rate	3.900%	04/10/2034	16,800	33	33	0	(20)

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	3.900%	04/15/2034	$ 8,700	$ 19	$ 19	$ 0	$ (10)
Pay	Secured Overnight Financing Rate	3.950%	04/16/2034	18,000	116	116	0	(22)
Pay	Secured Overnight Financing Rate	4.080%	04/17/2034	16,700	292	292	0	(20)
Pay	Secured Overnight Financing Rate	4.085%	04/22/2034	16,700	303	303	0	(20)
Pay	Secured Overnight Financing Rate	4.150%	04/22/2034	40,100	947	947	0	(49)
Pay	Secured Overnight Financing Rate	4.078%	04/29/2034	17,400	310	310	0	(21)
Pay	Secured Overnight Financing Rate	4.090%	04/30/2034	17,500	330	330	0	(22)
Pay	Secured Overnight Financing Rate	4.130%	05/03/2034	16,300	364	364	0	(20)
Receive	Secured Overnight Financing Rate	4.080%	06/05/2034	18,700	(363)	(363)	25	0
Pay	Secured Overnight Financing Rate	3.750%	06/20/2034	74,070	(584)	1,494	0	(93)
Receive	Secured Overnight Financing Rate	3.994%	07/02/2034	23,900	(317)	(317)	33	0
Receive	Secured Overnight Financing Rate	4.060%	07/02/2034	16,800	(316)	(316)	23	0
Receive	Secured Overnight Financing Rate	3.880%	07/10/2034	77,800	(313)	(313)	106	0
Receive	Secured Overnight Financing Rate	3.850%	08/05/2034	29,500	(77)	(77)	42	0
Receive	Secured Overnight Financing Rate	3.715%	08/07/2034	34,430	296	349	49	0
Receive	Secured Overnight Financing Rate	3.555%	08/28/2034	40,200	845	845	0	(58)
Receive	Secured Overnight Financing Rate	3.565%	08/28/2034	20,900	422	422	0	(30)
Receive	Secured Overnight Financing Rate	3.599%	08/28/2034	40,200	698	698	0	(58)
Receive	Secured Overnight Financing Rate	3.605%	08/28/2034	16,100	271	271	0	(23)
Receive	Secured Overnight Financing Rate	3.611%	08/28/2034	80,400	1,315	1,315	0	(116)
Receive	Secured Overnight Financing Rate	3.643%	08/28/2034	40,200	550	550	0	(58)
Receive	Secured Overnight Financing Rate	3.514%	09/04/2034	15,800	381	381	0	(23)
Receive	Secured Overnight Financing Rate	3.525%	09/04/2034	19,400	451	451	0	(28)
Receive	Secured Overnight Financing Rate	3.410%	09/05/2034	17,800	583	583	0	(26)
Receive	Secured Overnight Financing Rate	3.240%	09/16/2034	8,900	413	413	0	(13)
Receive	Secured Overnight Financing Rate	3.278%	09/16/2034	35,400	1,533	1,533	0	(51)
Pay	Secured Overnight Financing Rate	3.385%	10/17/2034	19,000	(632)	(632)	29	0
Pay	Secured Overnight Financing Rate	3.395%	10/17/2034	40,700	(1,319)	(1,319)	61	0
Pay	Secured Overnight Financing Rate	3.400%	10/17/2034	16,400	(525)	(525)	25	0
Pay	Secured Overnight Financing Rate	3.446%	10/23/2034	20,000	(560)	(560)	30	0
Pay	Secured Overnight Financing Rate	3.495%	10/30/2034	31,000	(734)	(734)	48	0
Pay[(5)]	Secured Overnight Financing Rate	3.750%	12/18/2034	1,560	(2)	(7)	0	(3)
Receive	Secured Overnight Financing Rate	2.500%	06/20/2048	7,900	1,866	2,961	0	(3)
Receive	Secured Overnight Financing Rate	1.910%	10/17/2049	11,400	3,883	3,888	0	(8)
Receive	Secured Overnight Financing Rate	1.895%	10/18/2049	11,400	3,909	3,874	0	(9)
Receive	Secured Overnight Financing Rate	3.368%	11/15/2049	3,710	234	234	2	0
Receive	Secured Overnight Financing Rate	3.464%	11/15/2049	4,900	232	232	3	0
Receive	Secured Overnight Financing Rate	3.527%	11/15/2049	2,030	75	75	1	0
Receive	Secured Overnight Financing Rate	2.000%	01/15/2050	8,800	2,840	3,034	0	(7)
Receive	Secured Overnight Financing Rate	1.625%	01/16/2050	22,500	8,643	1,658	0	(18)
Receive	Secured Overnight Financing Rate	1.750%	01/22/2050	47,500	17,250	15,493	0	(37)
Receive	Secured Overnight Financing Rate	1.625%	02/03/2050	42,500	16,845	14,021	0	(34)
Receive	Secured Overnight Financing Rate	1.875%	02/07/2050	2,700	959	939	0	(2)
Receive	Secured Overnight Financing Rate	1.500%	06/17/2050	1,200	493	615	0	(1)
Pay	Secured Overnight Financing Rate	1.215%	10/13/2050	14,900	(6,863)	(6,863)	13	0
Pay	Secured Overnight Financing Rate	1.144%	11/04/2050	9,000	(4,305)	(4,305)	8	0
Receive	Secured Overnight Financing Rate	1.250%	12/16/2050	128,700	58,693	45,515	0	(114)
Pay	Secured Overnight Financing Rate	1.485%	01/13/2051	13,900	(5,758)	(5,758)	12	0
Pay	Secured Overnight Financing Rate	1.595%	01/13/2051	14,700	(5,818)	(5,818)	13	0
Pay	Secured Overnight Financing Rate	1.523%	01/19/2051	8,900	(3,626)	(3,626)	8	0
Pay	Secured Overnight Financing Rate	1.550%	01/21/2051	10,400	(4,188)	(4,188)	9	0
Pay	Secured Overnight Financing Rate	1.590%	02/09/2051	98,800	(40,317)	(40,317)	86	0
Receive	Secured Overnight Financing Rate	1.250%	06/16/2051	386,100	177,277	111,820	0	(455)
Receive	Secured Overnight Financing Rate	1.945%	06/23/2051	22,200	7,570	7,570	0	(20)
Receive	Secured Overnight Financing Rate	1.785%	08/12/2051	13,100	4,951	4,951	0	(12)
Pay	Secured Overnight Financing Rate	1.815%	01/24/2052	2,500	(908)	(908)	2	0
Pay	Secured Overnight Financing Rate	1.867%	01/26/2052	2,500	(886)	(886)	2	0
Receive	Secured Overnight Financing Rate	1.750%	06/15/2052	96,100	33,227	24,167	0	(128)
Pay	Secured Overnight Financing Rate	3.080%	02/23/2053	11,200	(1,343)	(1,343)	16	0
Pay	Secured Overnight Financing Rate	3.370%	07/12/2053	22,400	(1,326)	(1,326)	33	0
Pay	Secured Overnight Financing Rate	2.550%	07/21/2053	3,600	(736)	(736)	5	0
Pay	Secured Overnight Financing Rate	2.537%	07/24/2053	3,600	(743)	(743)	5	0
Pay	Secured Overnight Financing Rate	3.830%	10/12/2053	5,100	140	140	8	0
Pay	Secured Overnight Financing Rate	3.880%	10/16/2053	5,100	185	185	8	0
Pay	Secured Overnight Financing Rate	3.870%	10/17/2053	5,500	190	190	8	0
Receive[(5)]	Secured Overnight Financing Rate	3.300%	11/15/2053	7,960	512	556	8	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	変動証拠金 負債
Receive[5]	Secured Overnight Financing Rate	3.400%	11/15/2053	$ 30,800	$ 1,442	$ 1,894	$ 30	$ 0
Receive[5]	Secured Overnight Financing Rate	3.300%	12/02/2053	40,700	2,616	3,428	40	0
Receive[5]	Secured Overnight Financing Rate	3.200%	12/05/2053	13,700	1,120	1,267	14	0
Pay	Secured Overnight Financing Rate	3.555%	03/05/2054	7,400	(228)	(228)	11	0
Pay	Sterling Overnight Interbank Average Rate	4.000%	09/18/2029	GBP 699,600	(4,119)	(15,763)	0	(3,744)
Pay	Sterling Overnight Interbank Average Rate	4.320%	10/20/2033	7,300	210	211	0	(48)
Receive	Sterling Overnight Interbank Average Rate	3.700%	03/28/2034	7,300	310	309	46	0
Receive	Sterling Overnight Interbank Average Rate	3.750%	09/18/2034	72,700	2,185	3,340	468	0
Pay	Sterling Overnight Interbank Average Rate	1.096%	02/14/2052	5,500	(3,657)	(3,657)	0	(21)
Pay	Sterling Overnight Interbank Average Rate	1.060%	02/21/2052	2,500	(1,680)	(1,680)	0	(10)
Pay	Sterling Overnight Interbank Average Rate	1.101%	02/21/2052	2,500	(1,658)	(1,658)	0	(10)
Pay	Sterling Overnight Interbank Average Rate	1.175%	02/28/2052	5,200	(3,360)	(3,360)	0	(20)
Receive	Sterling Overnight Interbank Average Rate	3.750%	09/18/2054	4,100	309	393	27	0
Receive	UK Retail Price Index	0.000%	09/15/2031	34,900	(5,393)	(5,214)	230	0
Receive	UK Retail Price Index	0.000%	10/15/2031	46,300	(6,309)	(6,249)	312	0
Receive	UK Retail Price Index	0.000%	11/15/2031	23,300	(2,782)	(2,530)	160	0
					$ 396,021	$ 251,260	$ 11,957	$ (11,927)
Total Swap Agreements					**$ 420,507**	**$ 262,089**	**$ 11,995**	**$ (12,793)**

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, 2024:

(q) Securities with an aggregate market value of $307,261 and cash of $21,714 have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of October 31, 2024. 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	スワップ	合計
Total Exchange-Traded or Centrally Cleared	**$ 1**	**$ 507**	**$ 11,995**	**$ 12,503**	**$ (477)**	**$ (4,612)**	**$ (12,793)**	**$ (17,882)**

(1) 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.

(2) 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.

(3) 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.

(4) 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.

(5) 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.

(r) 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	未実現評価（損）益 負債
AZD	11/2024	NZD 48,699	$ 29,141	$ 158	$ 0
AZD	11/2024	$ 83,131	AUD 125,841	0	(705)
AZD	12/2024	AUD 125,841	$ 83,156	705	0
AZD	12/2024	CNH 17,047	2,404	5	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	未実現評価（損）益 負債
AZD	12/2024	$	29,146	NZD	48,699	$ 0	$ (157)
BOA	11/2024	AUD	4,158	$	2,766	42	0
BOA	11/2024	EUR	6,646		7,337	122	0
BOA	11/2024	GBP	16,274		21,530	608	0
BOA	11/2024	IDR	18,310,800		1,166	0	(1)
BOA	11/2024	$	13,082	CNH	93,161	3	0
BOA	11/2024		284	CNY	2,007	0	(2)
BOA	11/2024		4,047	EUR	3,736	9	0
BOA	11/2024		10,838	GBP	8,309	0	(155)
BOA	11/2024		1,200	IDR	18,310,800	0	(33)
BOA	11/2024		12		187,859	0	0
BOA	11/2024		901	TRY	33,547	70	0
BOA	12/2024	CNH	92,985	$	13,082	0	(3)
BOA	12/2024	PEN	3,340		880	0	(7)
BOA	12/2024	SGD	88		67	0	0
BOA	12/2024	$	547	PLN	2,177	0	(5)
BOA	02/2025		4,733	MXN	86,382	0	(489)
BOA	05/2025		1,102	TRY	48,858	82	0
BPS	11/2024	CAD	13,001	$	9,359	32	0
BPS	11/2024		100,010		71,891	145	0
BPS	11/2024	CNH	274,535		38,034	0	(526)
BPS	11/2024	EUR	742,701		830,953	24,639	0
BPS	11/2024	GBP	7,557		9,876	161	0
BPS	11/2024	IDR	640,401		41	0	0
BPS	11/2024	JPY	21,066,762		137,793	0	(526)
BPS	11/2024	KRW	11,159,263		8,171	70	0
BPS	11/2024		13,733,565		10,135	162	0
BPS	11/2024	NZD	541		340	18	0
BPS	11/2024	TWD	668,682		21,010	58	0
BPS	11/2024	$	86,457	CAD	120,106	0	(295)
BPS	11/2024		13,160	CNH	93,546	0	(21)
BPS	11/2024		11,113	EUR	10,258	24	0
BPS	11/2024		649,027	GBP	499,641	0	(6,663)
BPS	11/2024		6,143	IDR	95,128,345	0	(89)
BPS	11/2024		4,350	PLN	16,678	0	(189)
BPS	11/2024		2,867	TRY	112,072	388	0
BPS	11/2024		14,613	TWD	467,923	49	0
BPS	12/2024	CAD	120,001	$	86,457	292	0
BPS	12/2024	CNH	109,578		15,444	25	0
BPS	12/2024	GBP	499,641		649,001	6,669	0
BPS	12/2024	MXN	328,830		16,318	13	0
BPS	12/2024	PEN	3,878		1,022	0	(8)
BPS	12/2024	$	13,576	INR	1,143,197	4	0
BPS	12/2024		137,793	JPY	20,990,736	524	0
BPS	12/2024		8,202	PLN	33,044	28	0
BPS	12/2024		5,426		21,600	0	(45)
BPS	12/2024		0	THB	7	0	0
BPS	12/2024	ZAR	9,914	$	559	0	0
BPS	01/2025	TWD	463,971		14,613	0	(46)
BPS	02/2025	MXN	894,803		44,179	277	0
BPS	05/2029	KWD	3,636		12,500	299	0
BPS	05/2029		1,155		3,970	95	0
BPS	07/2029		637		2,190	54	0
BRC	11/2024	AUD	3,365		2,262	58	0
BRC	11/2024	BRL	96,731		16,742	31	0
BRC	11/2024	CHF	56		66	2	0
BRC	11/2024	EUR	162,645		181,822	5,246	0
BRC	11/2024	GBP	70,988		92,054	789	0
BRC	11/2024	IDR	94,729,697		6,057	22	0
BRC	11/2024	KRW	2,616,328		1,910	10	0
BRC	11/2024	SEK	9,502		941	53	0
BRC	11/2024	TRY	303		8	0	(1)
BRC	11/2024		80,931		2,178	0	(177)
BRC	11/2024		168		5	0	0
BRC	11/2024	TWD	1,541		48	0	0
BRC	11/2024	$	1,232	AUD	1,839	0	(27)
BRC	11/2024		17,543	BRL	96,731	0	(833)

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	未実現評価（損）益 負債
BRC	11/2024	$	15	CHF	13	$ 0	$ 0
BRC	11/2024		4,805	GBP	3,702	0	(45)
BRC	11/2024		8,096	IDR	126,905,599	0	(11)
BRC	11/2024		9,693	NZD	15,341	0	(563)
BRC	11/2024		4	PLN	15	0	0
BRC	11/2024		3,272	TRY	129,100	479	0
BRC	11/2024		417		15,071	14	0
BRC	11/2024		6,741		246,017	263	0
BRC	11/2024		8,218		291,085	176	0
BRC	12/2024	CHF	13	$	15	0	0
BRC	12/2024	PEN	31,492		8,361	0	(1)
BRC	12/2024	TRY	122,844		3,274	0	(165)
BRC	12/2024	$	3,714	JPY	563,718	0	0
BRC	12/2024		3,084	PLN	12,192	0	(46)
BRC	12/2024		6,045	TRY	228,753	427	0
BRC	12/2024		8,328		313,737	464	0
BRC	12/2024		5,390		202,376	234	0
BRC	12/2024	ZAR	590	$	34	0	0
BRC	01/2025	PEN	5,382		1,442	14	0
BRC	01/2025	$	6,057	IDR	95,011,342	0	(29)
BRC	01/2025		150	TRY	5,653	1	0
BRC	01/2025		7,216		272,222	208	0
BRC	01/2025		9,329		345,452	31	0
BRC	01/2025		11,725		441,788	26	0
BRC	01/2025		324		12,207	10	0
BRC	01/2025		6,961		262,439	180	0
BRC	02/2025		4,706	MXN	85,347	0	(517)
BRC	02/2025		1,733	TRY	70,099	124	0
BSS	11/2024	PEN	10,588	$	2,837	24	0
BSS	11/2024		7,901		2,093	0	(6)
BSS	11/2024	$	2,101	PEN	7,901	0	(2)
BSS	11/2024		3,424		12,855	0	(9)
BSS	12/2024	PEN	13,220	$	3,484	0	(27)
BSS	02/2025		12,866		3,424	9	0
BSS	02/2025		20,097		5,347	12	0
BSS	04/2025		7,911		2,101	2	0
BSS	04/2025		7,807		2,075	3	0
BSS	04/2025		6,353		1,704	18	0
BSS	04/2025		5,394		1,430	0	(1)
BSS	06/2025		6,971		1,861	12	0
BSS	07/2025		12,154		3,273	51	0
CBK	11/2024	BRL	530,830		91,872	172	0
CBK	11/2024	CNH	211,031		29,365	0	(275)
CBK	11/2024	CNY	2,808		394	0	0
CBK	11/2024	EUR	48,767		54,238	1,294	0
CBK	11/2024	IDR	18,310,800		1,181	14	0
CBK	11/2024	KRW	34,520,840		25,951	924	0
CBK	11/2024		17,817,283		13,151	212	0
CBK	11/2024	PEN	2,265		607	5	0
CBK	11/2024		10,635		2,800	0	(25)
CBK	11/2024		6,614		1,766	10	0
CBK	11/2024		13,089		3,464	0	(12)
CBK	11/2024		9,280		2,465	0	0
CBK	11/2024	TWD	1,732,664		54,416	125	0
CBK	11/2024	$	96,969	BRL	530,830	0	(5,268)
CBK	11/2024		1,397	CAD	1,924	0	(17)
CBK	11/2024		13,317	CNH	94,899	12	0
CBK	11/2024		15	CNY	102	0	0
CBK	11/2024		1,054,696	EUR	976,339	5,267	0
CBK	11/2024		7,315	GBP	5,623	0	(86)
CBK	11/2024		2,170	IDR	34,044,344	0	(1)
CBK	11/2024		9,144		142,600,452	0	(68)
CBK	11/2024		1,166		18,310,800	1	0
CBK	11/2024		3,508		55,138,517	4	0
CBK	11/2024		14,618	KRW	20,030,389	0	(96)
CBK	11/2024		4,330	PEN	16,264	0	(10)
CBK	11/2024		21,799	TWD	697,134	45	0

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

						未実現評価（損）益	
取引相手	決済月	受渡し通貨		受取通貨		資産	負債
CBK	12/2024	CNH	94,718	$	13,317	$ 0	$ (11)
CBK	12/2024	COP	21,213,817		5,002	224	0
CBK	12/2024	EUR	965,947		1,044,665	0	(5,254)
CBK	12/2024	ILS	27,038		7,185	0	(52)
CBK	12/2024	MXN	252,823		13,002	482	0
CBK	12/2024	PEN	48,510		12,841	0	(39)
CBK	12/2024	SGD	931		705	0	0
CBK	12/2024	$	394	CNY	2,797	0	0
CBK	12/2024		25,334	INR	2,133,910	14	0
CBK	12/2024		6,660	PLN	26,284	0	(112)
CBK	12/2024	ZAR	231,014	$	13,142	125	0
CBK	01/2025	KRW	19,955,628		14,618	94	0
CBK	01/2025	PEN	9,762		2,617	26	0
CBK	01/2025		16,273		4,330	10	0
CBK	01/2025		21,928		5,829	7	0
CBK	01/2025	TWD	691,351		21,799	0	(44)
CBK	01/2025	$	4,496	MXN	81,891	0	(470)
CBK	02/2025	PEN	10,565	$	2,825	21	0
CBK	02/2025		8,544		2,256	0	(12)
CBK	03/2025		42,911		11,442	52	0
CBK	04/2025		6,075		1,633	21	0
CBK	07/2025		8,118		2,190	37	0
CBK	09/2025	ILS	21,375		5,734	0	(29)
DUB	11/2024	KRW	12,109,220		8,886	92	0
DUB	11/2024		9,235,574		6,783	78	0
DUB	11/2024	PEN	10,502		2,816	26	0
DUB	11/2024	$	2,782	PEN	10,502	8	0
DUB	11/2024		5,384	PLN	20,653	0	(231)
DUB	11/2024		3,562	TRY	132,564	269	0
DUB	12/2024		5,075	PLN	20,257	0	(29)
DUB	12/2024		3,928		15,504	0	(66)
DUB	02/2025	MXN	34,028	$	1,880	210	0
DUB	02/2025		85,301		4,706	519	0
DUB	02/2025		85,287		4,699	518	0
DUB	02/2025	$	4,699	MXN	85,482	0	(508)
DUB	02/2025		1,880		34,020	0	(211)
DUB	03/2025		1,862	TRY	88,642	401	0
FAR	11/2024		265,896	JPY	38,128,329	0	(15,554)
FAR	11/2024		22,741	NZD	36,175	0	(1,212)
GLM	11/2024	BRL	708,712	$	124,091	1,662	0
GLM	11/2024	IDR	65,582,240		4,190	12	0
GLM	11/2024	JPY	8,145,412		53,259	0	(222)
GLM	11/2024	MXN	91,561		4,582	32	0
GLM	11/2024	PEN	2,610		691	0	(2)
GLM	11/2024	TWD	32,597		1,015	0	(6)
GLM	11/2024	$	122,870	BRL	708,712	0	(441)
GLM	11/2024		10,504	KRW	14,487,483	0	0
GLM	11/2024		696	PEN	2,610	0	(2)
GLM	12/2024		53,259	JPY	8,115,960	221	0
GLM	01/2025	KRW	14,433,390	$	10,504	0	(2)
GLM	01/2025	PEN	2,611		696	2	0
GLM	01/2025	$	4,190	IDR	65,772,886	0	(17)
GLM	02/2025	MXN	405,161	$	19,900	15	0
GLM	02/2025	$	124,091	BRL	716,901	0	(1,687)
GLM	04/2025	PEN	10,246	$	2,717	0	(2)
JPM	11/2024	CNH	16,976		2,401	17	0
JPM	11/2024	CNY	1,236		173	0	(1)
JPM	11/2024	IDR	276,780		18	0	0
JPM	11/2024	NOK	4,498		425	17	0
JPM	11/2024	TRY	36,360		982	0	(76)
JPM	11/2024		33,548		901	0	(70)
JPM	11/2024	TWD	220,997		6,801	0	(124)
JPM	11/2024	$	274	CNY	1,933	0	(2)
JPM	11/2024		4,497	TRY	166,484	349	0
JPM	11/2024		2,908		106,527	199	0
JPM	11/2024		2,000		78,918	293	0
JPM	11/2024		4,240		157,171	330	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	未実現評価（損）益 負債
JPM	11/2024	$	8,416	TRY	317,350	$ 639	$ 0
JPM	12/2024	MXN	36,548	$	1,869	59	0
JPM	12/2024	PEN	1,459		384	0	(3)
JPM	12/2024	$	173	CNY	1,231	0	0
JPM	12/2024		18,305	INR	1,541,546	6	0
JPM	12/2024		3,401	PLN	13,562	0	(23)
JPM	12/2024		10,469	TRY	395,150	617	0
JPM	12/2024		8,870		334,692	540	0
JPM	12/2024		8,897		335,405	582	0
JPM	12/2024		5,457		205,645	264	0
JPM	02/2025	TRY	57,839	$	1,410	0	(119)
JPM	02/2025	$	3,987	TRY	160,603	267	0
JPM	03/2025		1,616		78,317	385	0
JPM	05/2025	TRY	48,859	$	1,102	0	(82)
JPM	05/2025	$	766	TRY	33,522	48	0
JPM	05/2025		8,822		385,861	583	0
JPM	05/2025		1,889		83,970	146	0
JPM	05/2025		9,849		433,187	670	0
MBC	11/2024	AUD	4,004	$	2,695	72	0
MBC	11/2024	CAD	128,200		95,491	3,522	0
MBC	11/2024	CNH	34,979		4,923	10	0
MBC	11/2024	EUR	27,754		30,967	836	0
MBC	11/2024	GBP	486,807		648,599	22,736	0
MBC	11/2024	KRW	29,846,322		22,168	501	0
MBC	11/2024		17,132,293		12,568	127	0
MBC	11/2024	NOK	178		17	1	0
MBC	11/2024	SGD	26,725		20,838	636	0
MBC	11/2024	TWD	355,379		11,093	0	(42)
MBC	11/2024	$	11,477	CAD	15,866	0	(95)
MBC	11/2024		5,452	EUR	5,047	28	0
MBC	11/2024		82,033	GBP	63,189	0	(794)
MBC	11/2024		4,288	JPY	636,300	0	(110)
MBC	11/2024		262	NOK	2,866	0	(2)
MBC	11/2024		12,969	PLN	49,980	0	(499)
MBC	11/2024		6,984	SGD	9,080	0	(120)
MBC	12/2024	CAD	12,972	$	9,349	35	0
MBC	12/2024	MXN	43,600		2,205	46	0
MBC	12/2024	NOK	2,866		262	2	0
MBC	12/2024	SGD	3,259		2,464	0	(3)
MBC	12/2024	$	80,293	GBP	61,891	0	(727)
MBC	12/2024		6,580	INR	554,055	1	0
MBC	12/2024		827	PLN	3,319	0	0
MBC	12/2024		4,346		17,084	0	(90)
MBC	02/2025		4,731	MXN	85,811	0	(520)
MYI	11/2024	CNH	49,006	$	6,927	44	0
MYI	11/2024	TWD	229,168		7,290	110	0
MYI	11/2024	$	1,530	GBP	1,162	0	(36)
MYI	11/2024		3,926	IDR	61,758,389	7	0
MYI	12/2024	CNH	4,186	$	589	0	0
MYI	12/2024	MXN	29,472		1,466	6	0
MYI	12/2024	$	804	MXN	15,774	0	(23)
MYI	12/2024	ZAR	736,952	$	41,749	224	0
MYI	01/2025	MXN	81,922		4,496	468	0
MYI	01/2025	PEN	11,542		3,074	10	0
MYI	02/2025	MXN	85,829		4,731	519	0
MYI	02/2025		86,401		4,733	488	0
RBC	11/2024	$	1,311	CAD	1,807	0	(14)
RBC	12/2024	MXN	97,018	$	4,883	78	0
RBC	12/2024	$	2,886	JPY	437,970	0	0
SCX	11/2024	CNH	150,957	$	20,840	0	(362)
SCX	11/2024	EUR	6,867		7,427	0	(28)
SCX	11/2024	NZD	2,276		1,364	9	0
SCX	11/2024	PEN	3,176		850	7	0
SCX	11/2024		23,947		6,367	6	0
SCX	11/2024	PLN	56,576		14,056	0	(59)
SCX	11/2024	TWD	181,902		5,662	0	(37)
SCX	11/2024	$	69,742	CHF	60,467	186	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	未実現評価（損）益 負債
SCX	11/2024	$	7,250	IDR	112,559,050	$ 0	$ (86)
SCX	11/2024		12,581	SGD	16,624	0	(14)
SCX	12/2024	CHF	60,278	$	69,742	0	(187)
SCX	12/2024	SGD	16,602		12,581	15	0
SCX	12/2024	THB	9,102		274	3	0
SCX	12/2024	$	7,436	EUR	6,867	28	0
SCX	12/2024		38,875	INR	3,273,448	9	0
SCX	12/2024		2,836	JPY	430,496	0	0
SCX	12/2024		1,364	NZD	2,276	0	(9)
SCX	12/2024		14,056	PLN	56,633	57	0
SCX	03/2025	PEN	21,394	$	5,727	50	0
SCX	04/2025		3,569		950	3	0
SOG	12/2024	PLN	26		7	0	0
SOG	12/2024	$	7,180	PLN	28,783	0	(7)
SOG	12/2024		5,000		19,940	0	(33)
SSB	11/2024		1,104	CAD	1,506	0	(24)
SSB	12/2024	MXN	32,040	$	1,672	85	0
SSB	04/2025	PEN	5,799		1,537	0	(2)
TOR	11/2024	AUD	116,153		79,721	3,641	0
TOR	11/2024	$	4	NOK	40	0	0
TOR	11/2024		892	SEK	9,512	0	(3)
TOR	12/2024	NOK	40	$	4	0	0
TOR	12/2024	SEK	9,498		892	3	0
UAG	11/2024	CHF	60,425		71,504	1,624	0
UAG	11/2024	JPY	8,113,631		52,965	0	(307)
UAG	11/2024	TWD	99,102		3,150	44	0
UAG	11/2024	$	160	NOK	1,752	0	(1)
UAG	11/2024		346	PLN	1,322	0	(16)
UAG	11/2024		3,161	TRY	117,047	246	0
UAG	11/2024		770	TWD	24,299	0	(9)
UAG	12/2024	MXN	323	$	16	1	0
UAG	12/2024	NOK	1,751		160	1	0
UAG	12/2024	$	52,965	JPY	8,084,362	306	0
UAG	12/2024		4,303	PLN	16,919	0	(88)
UAG	12/2024	ZAR	728	$	41	0	0
UAG	02/2025	$	1,084	TRY	43,501	68	0
UAG	02/2025		1,410		57,511	111	0
UAG	02/2025		1,527		62,393	119	0
Total Forward Foreign Currency Contracts						**$ 101,226**	**$ (49,345)**

PURCHASED OPTIONS:

INTEREST RATE SWAPTIONS

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
GLM	Call - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.110%	07/26/2032	10,500	$ 1,701	$ 521
GLM	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.110%	07/26/2032	15,300	2,479	3,432
MYC	Call - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.400%	07/20/2027	12,100	1,597	348
MYC	Call - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	2.170%	07/19/2032	12,100	1,919	630
MYC	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.400%	07/20/2027	13,600	1,794	2,963
MYC	Put - OTC 30-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	2.170%	07/19/2032	13,600	2,157	2,974
Total Purchased Options							**$ 11,647**	**$ 10,868**

WRITTEN OPTIONS:

INTEREST RATE SWAPTIONS

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 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.140%	11/01/2024	21,700	$ (57)	$ 0
BOA	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	2.410%	11/01/2024	21,700	(57)	(83)
BRC	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.210%	11/04/2024	27,600	(77)	(1)
BRC	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.260%	11/15/2024	18,600	(57)	(39)

INTEREST RATE SWAPTIONS (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
BRC	Call - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Receive	2.220%	11/18/2024	19,900	$ (59)	$ (33)
BRC	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	2.490%	11/04/2024	27,600	(77)	(41)
BRC	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	2.560%	11/15/2024	18,600	(57)	(56)
BRC	Put - OTC 10-Year Interest Rate Swap	6-Month EURIBOR	Pay	2.520%	11/18/2024	19,900	(59)	(84)
GLM	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.365%	11/18/2024	30,200	(125)	(52)
GLM	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.460%	11/22/2024	36,400	(169)	(121)
GLM	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.470%	11/25/2024	19,200	(87)	(69)
GLM	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.865%	11/18/2024	30,200	(125)	(228)
GLM	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.960%	11/22/2024	36,400	(169)	(205)
GLM	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.970%	11/25/2024	19,200	(87)	(107)
MYC	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.366%	11/12/2024	41,700	(165)	(46)
MYC	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	3.866%	11/12/2024	41,700	(165)	(264)
UAG	Call - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Receive	3.542%	11/29/2024	17,600	(84)	(20)
UAG	Put - OTC 10-Year Interest Rate Swap	Secured Overnight Financing Rate	Pay	4.042%	11/29/2024	17,600	(84)	(101)
							$ (1,760)	$ (1,550)

FOREIGN CURRENCY OPTIONS

取引相手	銘柄	ストライクプライス		行使期限	想定原本(1)	プレミアム（受取）	市場価格
BOA	Call - OTC U.S. dollar versus Turkish lira	TRY	40.000	11/11/2024	4,700	$ (46)	$ (1)
BOA	Call - OTC U.S. dollar versus Turkish lira		51.500	05/07/2025	5,300	(150)	(92)
BOA	Put - OTC U.S. dollar versus Turkish lira		35.550	11/11/2024	4,700	(71)	(132)
BOA	Put - OTC U.S. dollar versus Turkish lira		40.500	05/07/2025	5,300	(214)	(235)
DUB	Call - OTC U.S. dollar versus Mexican peso	MXN	18.150	02/06/2025	11,765	(539)	(1,305)
DUB	Call - OTC U.S. dollar versus Mexican peso		18.100	02/11/2025	4,699	(214)	(534)
DUB	Call - OTC U.S. dollar versus Mexican peso		18.150	02/13/2025	11,748	(524)	(1,318)
MYI	Call - OTC U.S. dollar versus Mexican peso		18.230	01/29/2025	11,832	(567)	(1,251)
MYI	Call - OTC U.S. dollar versus Mexican peso		18.250	01/30/2025	11,832	(569)	(1,247)
MYI	Call - OTC U.S. dollar versus Mexican peso		18.150	02/10/2025	11,828	(532)	(1,317)
UAG	Call - OTC U.S. dollar versus Turkish lira	TRY	39.650	11/05/2024	17,100	(160)	0
UAG	Call - OTC U.S. dollar versus Turkish lira		44.150	01/31/2025	12,800	(220)	(107)
UAG	Call - OTC U.S. dollar versus Turkish lira		45.370	02/04/2025	4,300	(99)	(33)
UAG	Call - OTC U.S. dollar versus Turkish lira		46.150	02/06/2025	12,800	(232)	(93)
UAG	Put - OTC U.S. dollar versus Turkish lira		35.400	11/05/2024	17,100	(245)	(488)
UAG	Put - OTC U.S. dollar versus Turkish lira		36.600	01/31/2025	12,800	(210)	(216)
UAG	Put - OTC U.S. dollar versus Turkish lira		37.700	02/04/2025	4,300	(72)	(142)
UAG	Put - OTC U.S. dollar versus Turkish lira		37.550	02/06/2025	12,800	(319)	(383)
						$ (4,983)	$ (8,894)

OPTIONS ON SECURITIES

取引相手	銘柄	ストライクプライス	行使期限	想定原本(1)	プレミアム（受取）	市場価格
SAL	Call - Fannie Mae**	$ 98.969	12/05/2024	12,300	$ (27)	$ (23)
SAL	Put - Fannie Mae**	94.969	12/05/2024	12,300	(35)	(34)
					$ (62)	$ (57)

INTEREST RATE-CAPPED OPTIONS

取引相手	銘柄	エクササイズインデックス	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)	$ (1,938)
FAR	Put – OTC 2-Year Interest Rate Floor(2)	2.224	USD-SOFR-OIS Compound	08/08/2026	52,000	(897)	(65)
MYC	Call – OTC 1-Year Interest Rate Cap(2)	2.596	USD-SOFR-OIS Compound	07/23/2025	154,200	(1,350)	(1,948)
MYC	Put – OTC 1-Year Interest Rate Floor(2)	2.596	USD-SOFR-OIS Compound	07/23/2025	154,200	(1,351)	(24)
MYC	Call – OTC 2-Year Interest Rate Cap(2)	2.550	USD-SOFR-OIS Compound	07/23/2026	109,300	(1,933)	(2,773)
MYC	Put – OTC 2-Year Interest Rate Floor(2)	2.550	USD-SOFR-OIS Compound	07/23/2026	109,300	(1,933)	(186)
						$ (8,361)	$ (6,934)
Total Written Options						**$ (15,166)**	**$ (17,435)**

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION[3]

取引相手	参照エンティティ	固定受取金利	満期日	2024年10月31日時点のインプライド　クレジットスプレッド[4]	想定元本[5]	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	スワップの価値 負債
BOA	Turkey Government International Bond	1.000%	12/20/2024	0.521%	$ 6,040	$ (671)	$ 682	$ 11	$ 0
BPS	Colombia Government International Bond	1.000%	06/20/2027	1.205%	3,400	(163)	150	0	(13)
BPS	Colombia Government International Bond	1.000%	12/20/2027	1.350%	700	(62)	56	0	(6)
BPS	Turkey Government International Bond	1.000%	12/20/2024	0.521%	480	(34)	35	1	0
BPS	Turkey Government International Bond	1.000%	06/20/2025	0.657%	400	(69)	70	1	0
BRC	Colombia Government International Bond	1.000%	12/20/2026	0.993%	4,800	(221)	227	6	0
BRC	Turkey Government International Bond	1.000%	12/20/2024	0.521%	25,910	(3,201)	3,248	47	0
CBK	Brazil Government International Bond	1.000%	12/20/2024	0.311%	21,800	(376)	423	47	0
CBK	Colombia Government International Bond	1.000%	12/20/2024	0.300%	4,300	17	(8)	9	0
CBK	Colombia Government International Bond	1.000%	12/20/2026	0.993%	5,900	(275)	282	7	0
CBK	Colombia Government International Bond	1.000%	06/20/2027	1.205%	1,500	(54)	48	0	(6)
CBK	Turkey Government International Bond	1.000%	12/20/2024	0.521%	1,400	(146)	148	2	0
DUB	South Africa Government International Bond	1.000%	12/20/2026	0.809%	400	(18)	20	2	0
DUB	Turkey Government International Bond	1.000%	12/20/2024	0.521%	1,700	(196)	199	3	0
GST	Brazil Government International Bond	1.000%	12/20/2024	0.311%	16,700	(260)	295	35	0
GST	Colombia Government International Bond	1.000%	06/20/2027	1.205%	4,200	(156)	140	0	(16)
GST	Colombia Government International Bond	1.000%	12/20/2027	1.350%	1,900	(169)	152	0	(17)
GST	Equinix, Inc.	5.000%	06/20/2027	0.887%	3,800	531	(121)	410	0
GST	Indonesia Government International Bond	1.000%	12/20/2029	0.697%	1,900	27	2	29	0
GST	Turkey Government International Bond	1.000%	12/20/2024	0.521%	12,000	(1,342)	1,364	22	0
JPM	Colombia Government International Bond	1.000%	06/20/2027	1.205%	400	(15)	14	0	(1)
MBC	Turkey Government International Bond	1.000%	12/20/2024	0.521%	1,300	(142)	144	2	0
MYC	Colombia Government International Bond	1.000%	06/20/2027	1.205%	4,500	(162)	144	0	(18)
MYC	Colombia Government International Bond	1.000%	12/20/2027	1.350%	5,200	(464)	417	0	(47)
MYC	South Africa Government International Bond	1.000%	12/20/2026	0.809%	13,600	(600)	669	69	0
MYC	Turkey Government International Bond	1.000%	12/20/2024	0.521%	900	(101)	103	2	0
						$ (8,322)	$ 8,903	$ 705	$ (124)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION[3]

取引相手	参照指標	固定受取金利	満期日	想定元本[5]	プレミアム支払／（受取）	未実現評価（損）益	スワップの価値[6] 資産	スワップの価値[6] 負債
BOA	ABX.HE.AAA-06 Index	0.110%	05/25/2046	$ 5,954	$ (1,155)	$ 676	$ 0	$ (479)
BOA	CMBX.AAA-6 Index	0.500%	05/11/2063	5	0	0	0	0
DUB	CMBX.AAA-9 Index	0.500%	09/17/2058	12,197	(420)	419	0	(1)
DUB	CMBX.AAA-10 Index	0.500%	11/17/2059	66,100	(300)	256	0	(44)
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)	68	0	(27)
GST	CMBX.AAA-15 Index	0.500%	11/18/2064	6,600	(56)	(21)	0	(77)
JPS	CMBX.AAA-9 Index	0.500%	09/17/2058	4,165	(171)	171	0	0
JPS	CMBX.AAA-10 Index	0.500%	11/17/2059	5,400	(101)	98	0	(3)
JPS	CMBX.AAA-11 Index	0.500%	11/18/2054	28,300	(224)	181	0	(43)
MEI	CMBX.AAA-6 Index	0.500%	05/11/2063	2	0	0	0	0
MEI	CMBX.AAA-8 Index	0.500%	10/17/2057	2,663	(139)	139	0	0
MEI	CMBX.AAA-9 Index	0.500%	09/17/2058	15,469	(655)	655	0	0
MYC	ABX.HE.AAA-06 Index	0.110%	05/25/2046	6	(1)	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	10,412	(514)	514	0	0
MYC	CMBX.AAA-10 Index	0.500%	11/17/2059	63,200	(1,929)	1,887	0	(42)
MYC	CMBX.AAA-11 Index	0.500%	11/18/2054	60,700	(516)	425	0	(91)
MYC	CMBX.AAA-13 Index	0.500%	12/16/2072	30,300	(12)	(155)	0	(167)
MYC	CMBX.AAA-15 Index	0.500%	11/18/2064	13,200	(112)	(43)	0	(155)
SAL	CMBX.AAA-6 Index	0.500%	05/11/2063	6	0	0	0	0
SAL	CMBX.AAA-9 Index	0.500%	09/17/2058	12,594	(4)	4	0	0
SAL	CMBX.AAA-11 Index	0.500%	11/18/2054	345,100	(1,611)	1,089	0	(522)
SAL	CMBX.AAA-12 Index	0.500%	08/17/2061	17,500	(4)	(51)	0	(55)
UAG	CMBX.AAA-8 Index	0.500%	10/17/2057	263	(16)	16	0	0
					$ (8,035)	$ 6,329	$ 0	$ (1,706)

TOTAL RETURN SWAPS

取引相手	トータルリターンの支払／受取	参照エンティティ	数・単位数	変動金利	想定元本	満期日	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	スワップの価値 負債
BPS	Receive	iBoxx USD Liquid Leveraged Loans Total Return Index	N/A	Secured Overnight Financing Rate Index	$ 5,300	12/20/2024	$ 10	$ (77)	$ 0	$ (67)
JPM	Receive	iBoxx USD Liquid Leveraged Loans Total Return Index	N/A	Secured Overnight Financing Rate Index	29,000	12/20/2024	152	(348)	0	(196)
MYC	Receive	iBoxx USD Liquid Leveraged Loans Total Return Index	N/A	Secured Overnight Financing Rate Index	$ 29,400	12/20/2024	269	(554)	0	(285)
							$ 431	$ (979)	$ 0	$ (548)
Total Swap Agreements							**$ (15,926)**	**$ 14,253**	**$ 705**	**$ (2,378)**

** Option on when-issued security.

(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 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.

(4) 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.

(5) 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.

(6) 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40期》決算日2024年11月20日

［計算期間：2024年５月21日～2024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40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40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	基準価額 期中騰落率	債券組入比率	債券先物比率	純資産総額
	円	%	%	%	百万円
36期(2022年11月21日)	10,181	△0.0	―	―	2,660
37期(2023年５月22日)	10,181	0.0	―	―	2,921
38期(2023年11月20日)	10,181	0.0	―	―	3,393
39期(2024年５月20日)	10,181	0.0	―	―	4,054
40期(2024年11月20日)	10,189	0.1	―	―	5,470

(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	基準価額 騰落率	債券組入比率	債券先物比率
	円	%	%	%
(期首) 2024年５月20日	10,181	―	―	―
５月末	10,182	0.0	―	―
６月末	10,182	0.0	―	―
７月末	10,183	0.0	―	―
８月末	10,184	0.0	―	―
９月末	10,186	0.0	―	―
10月末	10,188	0.1	―	―
(期末) 2024年11月20日	10,189	0.1	―	―

(注) 騰落率は期首比。
(注) 「債券先物比率」は買建比率－売建比率。

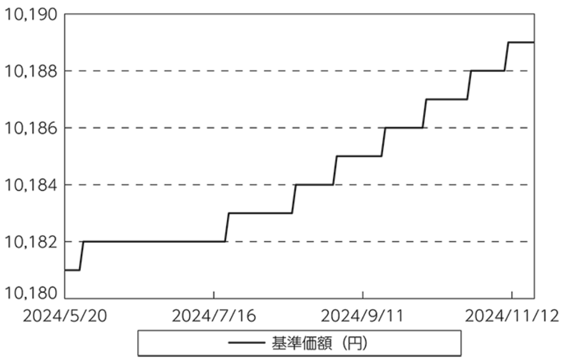
○運用経過

●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0.1%の上昇となりました。

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。

●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、プラス圏での推移となりました。

●当該投資信託のポートフォリオについて

・コール・ローン等短期金融商品を活用し、利子等収益の確保を図りました。

○今後の運用方針

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

○１万口当たりの費用明細

（2024年５月21日～2024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

（2024年５月21日～2024年11月20日）

その他有価証券

		買付額	売付額
		千円	千円
国内	コマーシャル・ペーパー	466,254,326	465,157,496

（注）金額は受渡代金。

○利害関係人との取引状況等

（2024年５月21日～2024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

（2024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
	千円	%
コマーシャル・ペーパー	4,399,627	80.4

（注）比率は、純資産総額に対する評価額の割合。

○投資信託財産の構成

（2024年11月20日現在）

項目	当期末	
	評価額	比率
	千円	%
その他有価証券	4,399,627	80.4
コール・ローン等、その他	1,070,482	19.6
投資信託財産総額	5,470,109	100.0

○資産、負債、元本及び基準価額の状況 （2024年11月20日現在）

項　　　　目	当期末
	円
(A)　資産	5,470,109,222
コール・ローン等	1,070,475,515
その他有価証券(評価額)	4,399,627,443
未収利息	6,264
(B)　負債	993
未払解約金	993
(C)　純資産総額(Ａ－Ｂ)	5,470,108,229
元本	5,368,633,626
次期繰越損益金	101,474,603
(D)　受益権総口数	5,368,633,626口
１万口当たり基準価額(Ｃ／Ｄ)	10,189円

＜注記事項＞
①期首元本額　3,982,613,790円
期中追加設定元本額　1,731,487,183円
期中一部解約元本額　345,467,347円
また、１口当たり純資産額は、期末1.0189円です。

○損益の状況 （2024年５月21日～2024年11月20日）

項　　　　目	当　　期
	円
(A)　配当等収益	3,633,602
受取利息	3,633,602
(B)　当期損益金(Ａ)	3,633,602
(C)　前期繰越損益金	72,251,265
(D)　追加信託差損益金	31,979,396
(E)　解約差損益金	△　6,389,660
(F)　計(Ｂ＋Ｃ＋Ｄ＋Ｅ)	101,474,603
次期繰越損益金(Ｆ)	101,474,603

(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。

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）	3,128,287,801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	1,208,812,120円
三菱ＵＦＪ ターゲット・イヤー・ファンド2035（確定拠出年金）	568,892,871円
マネープールファンド（ＦＯＦｓ用）（適格機関投資家限定）	279,191,903円
三菱ＵＦＪ ＜ＤＣ＞ターゲット・イヤー ファンド 2030	101,983,104円
三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜マネープールファンド＞	28,328,278円
三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜マネープールファンドＡ＞	20,064,981円
三菱ＵＦＪ ターゲット・イヤーファンド 2030	12,060,536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
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
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 新興国高利回り社債ファンド 通貨選択シリーズ＜マネープールファンド＞	1,330,374円
米国バンクローン・オープン＜為替ヘッジあり＞（毎月決算型）	98,223円
米国バンクローン・オープン＜為替ヘッジなし＞（毎月決算型）	98,222円
三菱ＵＦＪ 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＜為替ヘッジなし＞（年１回決算型）	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
米国バンクローン・オープン＜為替ヘッジあり＞（年１回決算型）	98,222円
三菱ＵＦＪ 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）	98,174円
三菱ＵＦＪ／ピムコ トータル・リターン・ファンド＜米ドルヘッジ型＞（毎月決算型）	98,174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）	98,174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）	98,174円
ＰＩＭＣＯ インカム戦略ファンド＜円インカム＞（毎月分配型）	98,174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）	98,174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＜ブラジルレアルコース＞（毎月分配型）	98,174円
ピムコ・グローバル・ハイイールド・ファンド（毎月分配型）	98,174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）	98,174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）	98,174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）	98,174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）	98,174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）	98,174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＞（年１回決算型）	98,174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）	98,174円
三菱ＵＦＪ　新興国債券ファンド　通貨選択シリーズ＜ブラジルレアルコース＞（毎月分配型）	98,174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）	98,174円
ＰＩＭＣＯ　インカム戦略ファンド＜米ドルインカム＞（毎月分配型）	98,174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）	98,174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）	98,174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）	98,174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）	98,174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）	98,174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）	98,174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）	98,174円
ピムコ・インカム・ストラテジー・ファンド＜限定為替ヘッジあり＞（毎月決算型）	98,174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）	98,174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）	98,174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）	98,174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）	98,174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）	98,174円
ＰＩＭＣＯ　インカム戦略ファンド＜円インカム＞（年２回分配型）	98,174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）	98,174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）	98,174円
ＰＩＭＣＯ　ニューワールド円インカムファンド（毎月分配型）	98,174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）	98,174円
三菱ＵＦＪ／ピムコ　トータル・リターン・ファンド＜米ドルヘッジ型＞（年１回決算型）	98,174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）	98,174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）	98,174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）	98,174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）	98,174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）	98,173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
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
ＰＩＭＣＯ　ニューワールドインカムファンド＜ブラジルレアルコース＞（毎月分配型）	74,308円
ＰＩＭＣＯ　ニューワールド米ドルインカムファンド（年２回分配型）	60,179円
テンプ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＜豪ドルコース＞（年２回分配型）	20,650円
ＰＩＭＣＯ　ニューワールドインカムファンド＜ブラジルレアルコース＞（年２回分配型）	20,635円
バリュー・ボンド・ファンド＜為替ヘッジなし＞（毎月決算型）	9,829円
バリュー・ボンド・ファンド＜為替ヘッジなし＞（年１回決算型）	9,829円
バリュー・ボンド・ファンド＜為替リスク軽減型＞（年１回決算型）	9,829円
＜ＤＣ＞ベイリー・ギフォード　ＥＳＧ世界株ファンド	9,822円
バリュー・ボンド・ファンド＜為替リスク軽減型＞（毎月決算型）	9,822円
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
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・ギフォード世界長期成長株ファンド	9,821円
ベイリー・ギフォード世界長期成長株ファンド	9,821円
ベイリー・ギフォード　インパクト投資ファンド	9,821円
わたしの未来設計＜安定重視型＞（分配抑制コース）	9,820円
わたしの未来設計＜安定重視型＞（分配コース）	9,820円
マクロ・トータル・リターン・ファンド	9,820円
わたしの未来設計＜成長重視型＞（分配コース）	9,820円

わたしの未来設計＜成長重視型＞（分配抑制コース）	9,820円
グローバル・インカム・フルコース（為替ヘッジなし）	983円
グローバル・インカム・フルコース（為替リスク軽減型）	983円
合計	5,368,633,626円