

野村PIMCO・世界インカム戦略ファンド Aコース (為替ヘッジあり 年2回決算型)

野村PIMCO・世界インカム戦略ファンド Aコース

運用報告書(全体版)

第11期 (決算日2021年10月18日)

作成対象期間 (2021年4月17日～2021年10月18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。
当作成対象期間の運用状況等についてご報告申し上げます。
今後とも一層のお引立てを賜りますよう、お願い申し上げます。

●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 | 2016年4月22日から2026年4月16日までです。 | |
| 運用方針 | 円建ての外国投資信託であるPIMCOパミューダ・インカム・ファンドAークラスN (JPY) 受益証券および円建ての国内籍の投資信託である野村マネーポートフォリオ マザーファンド受益証券への投資を通じて、世界各国 (新興国を含みます。) の債券等 (国債、政府機関債、社債、モーゲージ証券、資産担保証券、ハイ・イールド債券、企業向け貸付債権 (バンクローン) 等) および派生商品等を実質的な主要投資対象とし、高水準のインカムゲインの確保と中長期的な信託財産の成長を図ることを目的として運用を行なうことを基本とします。各受益証券への投資比率は、通常の状況においては、PIMCOパミューダ・インカム・ファンドAークラスN (JPY) 受益証券への投資を中心としますが、特に制限は設けず、各投資対象ファンドの収益性および流動性ならびに当ファンドの資金動向等を勘案のうえ決定します。 | |
| 主な投資対象 | 野村PIMCO・世界インカム戦略ファンド Aコース | PIMCOパミューダ・インカム・ファンドAークラスN (JPY) 受益証券および野村マネーポートフォリオ マザーファンド受益証券を主要投資対象とします。なお、コマーシャル・ペーパー等の短期有価証券ならびに短期金融商品等に直接投資する場合があります。 |
| | PIMCOパミューダ・インカム・ファンドAークラスN (JPY) | PIMCOパミューダ・インカム・ファンド(M) 受益証券への投資を通じて、世界各国 (新興国を含みます。) の債券等 (国債、政府機関債、社債、モーゲージ証券、資産担保証券、ハイ・イールド債券、企業向け貸付債権 (バンクローン) 等) および派生商品等を実質的な主要投資対象とします。 |
| | 野村マネーポートフォリオ マザーファンド | 本邦通貨表示の短期有価証券を主要投資対象とします。 |
| 主な投資制限 | 野村PIMCO・世界インカム戦略ファンド Aコース | 投資信託証券への投資割合には制限を設けません。外貨建資産への直接投資は行ないません。 |
| | 野村マネーポートフォリオ マザーファンド | 株式への投資は行ないません。 |
| 分配方針 | 毎決算時に、原則として経費控除後の繰越分を含めた利子・配当等収益と売買益 (評価益を含みます。) 等から、利子・配当等収益等および基準価額水準等を勘案して分配します。留保益の運用については、特に制限を設けず、元本部分と同一の運用を行ないます。 | |

野村アセットマネジメント

東京都江東区豊洲二丁目2番1号



サポートダイヤル 0120-753104

〈受付時間〉 営業日の午前9時～午後5時



ホームページ <http://www.nomura-am.co.jp/>

○最近5期の運用実績

| 決算期 | 基準 (分配落) | 価額 | | 債 組 入 比 率 | 券 率 | 債 先 物 比 率 | 券 率 | 投 証 組 入 比 率 | 資 信 託 券 率 | 純 資 産 額 |
|------------------|-------------|------------------|-------------|-----------------------|--------|-----------------------|----------------|----------------------------|-----------------------|------------------|
| | | 税 分 配 金 | 騰 落 率 | | | | | | | |
| 7期(2019年10月16日) | 円 10,742 | 円 10 | % 0.9 | % 0.0 | % — | % 98.9 | 百万円 287,498 | | | |
| 8期(2020年4月16日) | 10,085 | 0 | △6.1 | 0.0 | — | 98.6 | 244,563 | | | |
| 9期(2020年10月16日) | 10,761 | 10 | 6.8 | 0.0 | — | 99.0 | 236,158 | | | |
| 10期(2021年4月16日) | 11,168 | 10 | 3.9 | 0.0 | — | 98.8 | 211,842 | | | |
| 11期(2021年10月18日) | 11,303 | 10 | 1.3 | 0.0 | — | 98.8 | 218,445 | | | |

*基準価額の騰落率は分配金込み。

*当ファンドはマザーファンド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。

*債券先物比率は買い建て比率-売り建て比率。

*当ファンドは、主として外国籍ファンドに投資するファンド・オブ・ファンズであり、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。

○当期中の基準価額と市況等の推移

| 年 月 日 | 基 準 | 価額 | | 債 組 入 比 率 | 券 率 | 債 先 物 比 率 | 券 率 | 投 証 組 入 比 率 | 資 信 託 券 率 |
|---------------------|-------------|-------------|----------|-----------------------|-----------|-----------------------|--------|----------------------------|-----------------------|
| | | 騰 落 率 | 率 | | | | | | |
| (期首) 2021年4月16日 | 円 11,168 | % — | % 0.0 | % — | % 98.8 | | | | |
| 4月末 | 11,188 | 0.2 | 0.0 | — | 98.9 | | | | |
| 5月末 | 11,224 | 0.5 | 0.0 | — | 99.1 | | | | |
| 6月末 | 11,267 | 0.9 | 0.0 | — | 99.2 | | | | |
| 7月末 | 11,309 | 1.3 | 0.0 | — | 99.4 | | | | |
| 8月末 | 11,322 | 1.4 | 0.0 | — | 99.6 | | | | |
| 9月末 | 11,303 | 1.2 | 0.0 | — | 99.7 | | | | |
| (期末) 2021年10月18日 | 11,313 | 1.3 | 0.0 | — | 98.8 | | | | |

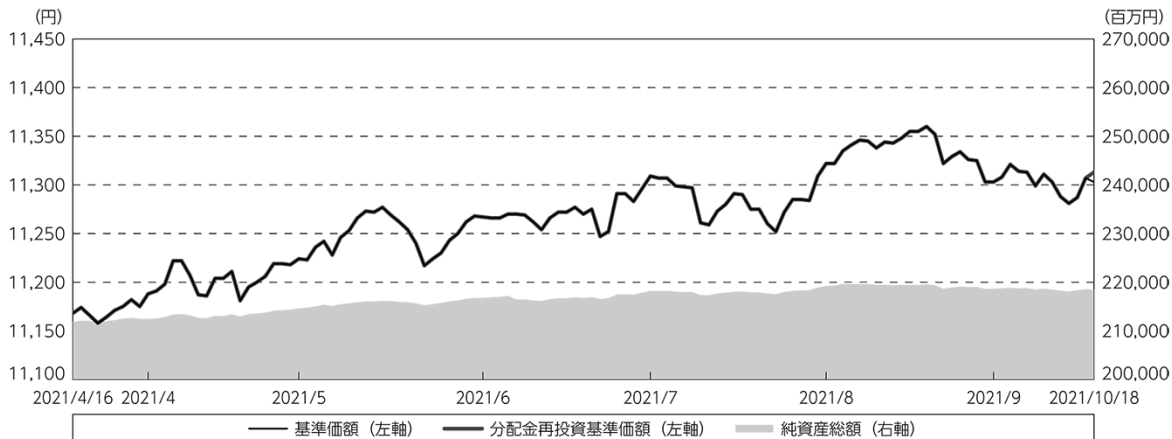
*期末基準価額は分配金込み、騰落率は期首比です。

*当ファンドはマザーファンド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。

*債券先物比率は買い建て比率-売り建て比率。

◎運用経過

○期中の基準価額等の推移



期 首：11,168円

期 末：11,303円 (既払分配金(税込み)：10円)

騰落率： 1.3% (分配金再投資ベース)

- (注) 分配金再投資基準価額は、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、ファンド運用の実質的なパフォーマンスを示すものです。作成期首(2021年4月16日)の値が基準価額と同一となるように指数化しております。
- (注) 分配金を再投資するかどうかについてはお客様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。したがって、個々のお客様の損益の状況を示すものではありません。
- (注) 上記騰落率は、小数点以下第2位を四捨五入して表示しております。

○基準価額の主な変動要因

実質的に投資している債券等および派生商品等からのインカムゲイン(利息収入)

実質的に投資している債券等および派生商品等からのキャピタルゲイン(またはロス)(価格変動損益)

為替取引によるコスト(金利差相当分の費用)またはプレミアム(金利差相当分の収益)

○投資環境

米国国債は、当作成期間では利回りはほぼ横ばいとなりました。2021年7月末頃にかけて新型コロナウイルスの変異株の感染拡大などを受け、利回りは低下（価格は上昇）傾向となっていたものの、その後は新型コロナウイルスのワクチン接種の進展や、FOMC（米連邦公開市場委員会）でテーパリング（量的金融緩和の縮小）開始時期については年内が適切との見方が示されたことなどから利回りは上昇（価格は下落）し、当作成期間では利回りはほぼ横ばいとなりました。

新興国債券は、当作成期間では小幅に上昇しました（米ドルベース）。当作成期首から2021年9月中旬にかけては、新型コロナウイルスのワクチン接種進展による経済正常化への期待などを背景に堅調に推移しました。その後は、中国不動産大手企業の資金繰り不安から世界的にリスク回避の動きが強まったことなどから下落しましたが、当作成期間では小幅上昇となりました。

○当ファンドのポートフォリオ

[野村PIMCO・世界インカム戦略ファンド Aコース]

[PIMCOバミューダ・インカム・ファンドAークラスN (JPY)] 受益証券および [野村マネーポートフォリオ マザーファンド] 受益証券を主要投資対象とし、投資の中心とする [PIMCOバミューダ・インカム・ファンドAークラスN (JPY)] 受益証券への投資比率を概ね90%以上に維持しました。

[PIMCOバミューダ・インカム・ファンドAークラスN (JPY)]

PIMCO バミューダ・インカム・ファンド (M) を通じて世界各国（新興国を含みます。）の債券等（国債、政府機関債、社債、モーゲージ証券、資産担保証券、ハイ・イールド債券、企業向け貸付債権（バンクローン）等）および派生商品等を主要投資対象とし、インカムゲインの最大化と長期的な値上がり益の獲得を目指して運用を行ないました。

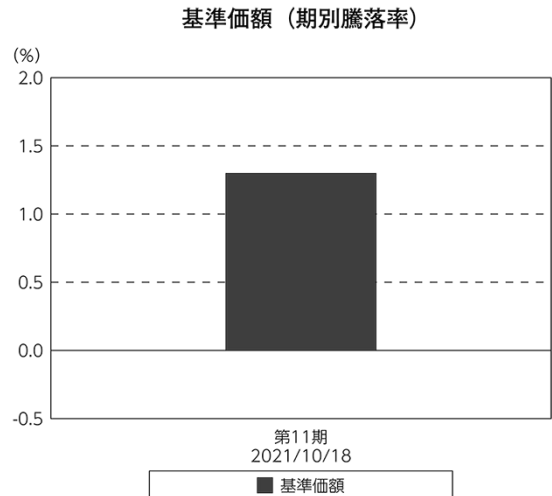
[野村マネーポートフォリオ マザーファンド]

残存1年以内の公社債等の短期有価証券への投資を行ない、あわせてコール・ローン等で運用を行なうことで流動性の確保を図りました。

○当ファンドのベンチマークとの差異

当ファンドは、主として外国籍ファンドに投資するファンド・オブ・ファンズであり、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。

グラフは、期中の当ファンドの期別基準価額騰落率です。



(注) 基準価額の騰落率は分配金込みです。

◎分配金

収益分配金については、基準価額の水準等を勘案し、決定しました。

留保益の運用については、特に制限を設けず、元本部分と同一の運用を行いません。

○分配原資の内訳

(単位：円、1万口当たり・税込み)

| 項 目 | 第11期 |
|-----------|----------------------------|
| | 2021年4月17日～ 2021年10月18日 |
| 当期分配金 | 10 |
| (対基準価額比率) | 0.088% |
| 当期の収益 | 10 |
| 当期の収益以外 | — |
| 翌期繰越分配対象額 | 3,114 |

(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

【野村PIMCO・世界インカム戦略ファンド Aコース】

【PIMCOバミューダ・インカム・ファンドAークラスN (JPY)】 受益証券および【野村マネーポートフォリオ マザーファンド】 受益証券を主要投資対象とし、投資の中心とする【PIMCOバミューダ・インカム・ファンドAークラスN (JPY)】 受益証券への投資比率を概ね90%以上に維持します。

【PIMCOバミューダ・インカム・ファンドAークラスN (JPY)】

世界各国（新興国を含みます。）の債券等（国債、政府機関債、社債、モーゲージ証券、資産担保証券、ハイ・イールド債券、企業向け貸付債権（バンクローン）等）および派生商品等を主要投資対象とし、インカムゲインの最大化と長期的な値上がり益の獲得を図ることを目的としたポートフォリオを維持して運用を行ないます。また、外国為替予約取引、為替先渡取引、直物為替先渡取引等を活用し、組入資産について、原則として米ドルを売り、円を買う為替取引を行ないます。

国ごとの経済状況およびそれに伴う金融政策の方向性の相違を投資テーマと捉え、次のような戦略を実行しています。

金利戦略については、保有するリスク性資産の価格変動の影響を和らげる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ています。足元では、FRB（米連邦準備制度理事会）をはじめとする各国中央銀行による金融政策の正常化をめぐる動き等に伴う金利上昇リスクへの備えとしてポートフォリオ全体の金利リスクを抑制しています。米国については他の年限と比べた相対的な投資妙味や今後の金利上昇リスクを踏まえ、中期年限を中心にリスクを取得しています。日本の金利リスクは引き続き、売り持ちとしています。そのほか、金利上昇に対する耐性を確保するために、非政府系住宅ローン担保証券などの変動利付債をポートフォリオに組み入れています。

セクター戦略については、米国政府関連債や米国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ることでポートフォリオの高い安定性を維持しています。米国の景気拡大を捉える資産として、ハイ・イールド社債や健全性の高い住宅市場の回復の恩恵を受けやすい非政府系住宅ローン担保証券への投資を継続しました。また、相対的にファンダメンタルズ（基礎的諸条件）が健全で、高い利回りを享受できるメキシコやロシアなどの新興国債券への投資を継続しています。

【野村マネーポートフォリオ マザーファンド】

残存1年以内の公社債やコマーシャル・ペーパー等の短期有価証券への投資を行ない、あわせてコール・ローン等で運用を行なうことで流動性の確保を図って運用いたします。

日本銀行によるマイナス金利政策のもと、主要な投資対象となる公社債の利回りや余資運用の際のコール・ローンの金利もマイナスとなる中、マイナス利回りの資産への投資等を通じて、基準価額が下落することが想定されますのでご注意ください。

今後とも引き続きご愛顧賜りますよう、よろしく願いいたします。

※店頭デリバティブ取引に関する国際的な規制強化について

店頭デリバティブ取引等の金融取引に関して、国際的に規制の強化が行なわれており、ファンドが実質的に活用する当該金融取引が当該規制強化等の影響をうけ、当該金融取引を行なうための担保として現金等を提供する必要がある場合があります。その場合、追加的に現金等を保有するため、ファンドの実質的な主要投資対象の組入比率が下がり、高位に組入れた場合に期待される投資効果が得られないことが想定されます。また、その結果として、実質的な主要投資対象を高位に組入れた場合と比べてファンドのパフォーマンスが悪化する場合があります。

○ 1 万口当たりの費用明細

(2021年4月17日～2021年10月18日)

| 項 目 | 当 期 | | 項 目 の 概 要 |
|-----------------------|-------|---------|--|
| | 金 額 | 比 率 | |
| (a) 信 託 報 酬 | 106 | 0.937 | (a)信託報酬＝期中の平均基準価額×信託報酬率 |
| （ 投 信 会 社 ） | (60) | (0.530) | ファンドの運用とそれに伴う調査、受託会社への指図、法定書面等の作成、基準価額の算出等 |
| （ 販 売 会 社 ） | (44) | (0.390) | 購入後の情報提供、運用報告書等各種書類の送付、口座内でのファンドの管理および事務手続き等 |
| （ 受 託 会 社 ） | (2) | (0.017) | ファンドの財産の保管・管理、委託会社からの指図の実行等 |
| (b) そ の 他 費 用 | 0 | 0.001 | (b)その他費用＝期中のその他費用÷期中の平均受益権口数 |
| （ 監 査 費 用 ） | (0) | (0.001) | 監査費用は、監査法人等に支払うファンドの監査に係る費用 |
| 合 計 | 106 | 0.938 | |
| 期中の平均基準価額は、11,268円です。 | | | |

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

* 各金額は項目ごとに円未満は四捨五入してあります。

* その他費用は、このファンドが組み入れているマザーファンド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。

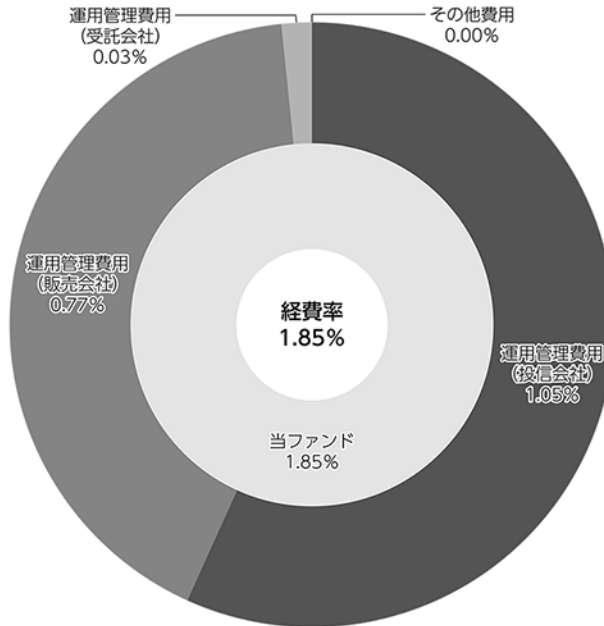
* 各項目の費用は、このファンドが組み入れている投資信託証券（マザーファンドを除く。）が支払った費用を含みません。

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

(参考情報)

○経費率（投資先ファンドの運用管理費用以外の費用を除く。）

当期中の運用・管理にかかった費用の総額（原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。）を期中の平均受益権口数に期中の平均基準価額（1口当たり）を乗じた数で除した経費率（年率）は1.85%です。



(単位: %)

| | |
|--------------------|------|
| 経費率(①+②) | 1.85 |
| 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 | — |

(注) 当ファンドの費用は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、当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) 当ファンドの費用は、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) 当ファンドの費用と投資先ファンドの費用は、計上された期間が異なる場合があります。

(注) 投資先ファンドには運用管理費用以外の費用がある場合がありますが、上記には含まれておりません。

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

○売買及び取引の状況

(2021年4月17日～2021年10月18日)

投資信託証券

| 銘柄 | | 買付 | | 売付 | |
|----|----------------------------------|-----------|------------|---------|-----------|
| | | 口数 | 金額 | 口数 | 金額 |
| 国内 | PIMCOバミューダ・インカム・ファンドAークラスN (JPY) | 1,400,787 | 12,426,121 | 556,097 | 4,928,780 |

*金額は受け渡し代金。

*金額の単位未満は切り捨て。

○利害関係人との取引状況等

(2021年4月17日～2021年10月18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

(2021年10月18日現在)

ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

| 銘柄 | | 期首(前期末) | 当期末 | | |
|----|----------------------------------|------------|------------|-------------|------|
| | | 口数 | 口数 | 評価額 | 比率 |
| | PIMCOバミューダ・インカム・ファンドAークラスN (JPY) | 23,586,050 | 24,430,740 | 215,723,434 | 98.8 |
| | 合 計 | 23,586,050 | 24,430,740 | 215,723,434 | 98.8 |

*比率は、純資産総額に対する評価額の比率。

*評価額の単位未満は切り捨て。

親投資信託残高

| 銘柄 | | 期首(前期末) | 当期末 | |
|----|----------------------|---------|-----|-------|
| | | 口数 | 口数 | 評価額 |
| | 野村マネーポートフォリオ マザーファンド | 0 | 0 | 0.998 |

*口数・評価額の単位未満は切り捨て。ただし、口数・評価額が単位未満の場合は小数で記載。

○投資信託財産の構成

(2021年10月18日現在)

| 項 目 | 当 期 末 | |
|----------------------|-------------------|-----------|
| | 評 価 額 | 比 率 |
| 投資信託受益証券 | 千円 215,723,434 | % 97.4 |
| 野村マネーポートフォリオ マザーファンド | 0.998 | 0.0 |
| コール・ローン等、その他 | 5,743,772 | 2.6 |
| 投資信託財産総額 | 221,467,206 | 100.0 |

*金額の単位未満は切り捨て。ただし、金額が単位未満の場合は小数で記載。

○資産、負債、元本及び基準価額の状況 (2021年10月18日現在)

| 項 目 | 当 期 末 |
|---------------------------|------------------|
| | 円 |
| (A) 資産 | 221,467,206,005 |
| コール・ローン等 | 5,743,770,807 |
| 投資信託受益証券(評価額) | 215,723,434,200 |
| 野村マネーポートフォリオ マザーファンド(評価額) | 998 |
| (B) 負債 | 3,021,452,132 |
| 未払金 | 131,663,076 |
| 未払収益分配金 | 193,271,170 |
| 未払解約金 | 666,683,154 |
| 未払信託報酬 | 2,027,415,522 |
| 未払利息 | 5,685 |
| その他未払費用 | 2,413,525 |
| (C) 純資産総額(A-B) | 218,445,753,873 |
| 元本 | 193,271,170,695 |
| 次期繰越損益金 | 25,174,583,178 |
| (D) 受益権総口数 | 193,271,170,695口 |
| 1万口当たり基準価額(C/D) | 11,303円 |

(注) 期首元本額は189,679,867,761円、期中追加設定元本額は23,634,300,043円、期中一部解約元本額は20,042,997,109円、1口当たり純資産額は1.1303円です。

(注) 投資信託財産の運用の指図に係わる権限の全部又は一部を委託する為に要する費用、支払金額653,061,666円。

○損益の状況 (2021年4月17日～2021年10月18日)

| 項 目 | 当 期 |
|------------------|-------------------|
| | 円 |
| (A) 配当等収益 | 5,619,637,012 |
| 受取配当金 | 5,620,089,787 |
| 受取利息 | 27 |
| 支払利息 | △ 452,802 |
| (B) 有価証券売買損益 | △ 1,003,836,191 |
| 売買益 | 20,044,280 |
| 売買損 | △ 1,023,880,471 |
| (C) 信託報酬等 | △ 2,029,829,047 |
| (D) 当期損益金(A+B+C) | 2,585,971,774 |
| (E) 前期繰越損益金 | 8,521,020,758 |
| (F) 追加信託差損益金 | 14,260,861,816 |
| (配当等相当額) | (30,517,909,010) |
| (売買損益相当額) | (△16,257,047,194) |
| (G) 計(D+E+F) | 25,367,854,348 |
| (H) 収益分配金 | △ 193,271,170 |
| 次期繰越損益金(G+H) | 25,174,583,178 |
| 追加信託差損益金 | 14,260,861,816 |
| (配当等相当額) | (30,517,909,010) |
| (売買損益相当額) | (△16,257,047,194) |
| 分配準備積立金 | 29,674,168,044 |
| 繰越損益金 | △18,760,446,682 |

*損益の状況の中で(B)有価証券売買損益は期末の評価換えによるものを含みます。

*損益の状況の中で(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。

*損益の状況の中で(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) 分配金の計算過程 (2021年4月17日～2021年10月18日) は以下の通りです。

| 項 目 | 当 期 |
|------------------------------|----------------------------|
| | 2021年4月17日～ 2021年10月18日 |
| a. 配当等収益(経費控除後) | 3,589,807,965円 |
| b. 有価証券売買等損益(経費控除後・繰越欠損金補填後) | 0円 |
| c. 信託約款に定める収益調整金 | 30,517,909,010円 |
| d. 信託約款に定める分配準備積立金 | 26,277,631,249円 |
| e. 分配対象収益(a+b+c+d) | 60,385,348,224円 |
| f. 分配対象収益(1万円当たり) | 3,124円 |
| g. 分配金 | 193,271,170円 |
| h. 分配金(1万円当たり) | 10円 |

○分配金のお知らせ

| | |
|----------------|-----|
| 1万円当たり分配金(税込み) | 10円 |
|----------------|-----|

※分配落ち後の基準価額が個別元本と同額または上回る場合、分配金は全額普通分配金となります。

※分配前の基準価額が個別元本を上回り、分配後の基準価額が個別元本を下回る場合、分配金は個別元本を上回る部分が普通分配金、下回る部分が元本払戻金(特別分配金)となります。

※分配前の基準価額が個別元本と同額または下回る場合、分配金は全額元本払戻金(特別分配金)となります。

○お知らせ

該当事項はございません。

PIMCOバミューダ・インカム・ファンドAークラスN(JPY)/N(USD)

2020年10月31日決算

●当ファンドの仕組みは次の通りです。

| | |
|--------------------------------|---|
| 形 態 | 英領バミューダ諸島籍円建て外国投資信託 |
| 運 用 方 針 | PIMCO バミューダ・インカム・ファンド(M) 受益証券への投資を通じて、世界各国(新興国を含みます。)の債券等(国債、政府機関債、社債、モーゲージ証券、資産担保証券、ハイ・イールド債券、企業向け貸付債権(バンクローン)等)および派生商品等に実質的に投資を行い、インカムゲインの最大化と長期的な値上がり益の獲得を目指します。 |
| 投 資 対 象 | 世界各国(新興国を含みます。)の債券等(国債、政府機関債、社債、モーゲージ証券、資産担保証券、ハイ・イールド債券、企業向け貸付債権(バンクローン)等)および派生商品等 |
| 管 理 会 社 投 資 顧 問 会 社 | パシフィック・インベストメント・マネジメント・カンパニー・エルエルシー |
| 受 託 会 社 | メイプルズ・トラスティ・サービシーズ(バミューダ)リミテッド |
| 管 理 事 務 代 行 会 社 保 管 受 託 銀 行 | ブラウン・ブラザーズ・ハリマン・アンド・カンパニー |
| 名 義 書 換 事 務 受 託 会 社 | ブラウン・ブラザーズ・ハリマン(ルクセンブルグ) エス・シー・エー |

* 作成時点において、入手可能な直前計算期間の年次報告書をもとに作成いたしております。

PIMCOバミューダ・インカム・ファンドA

運用計算書

2020年10月31日に終了した期間

(金額単位:千米ドル)

| | |
|---------------|----------|
| 収益: | |
| 受取利息(外国税額控除後) | \$ 3,563 |
| 受取配当(外国税額控除後) | 0 |
| 雑収入 | 0 |
| 収益合計 | 3,563 |

| | |
|-------------------|-------|
| 費用: | |
| 投資顧問報酬 - T (JPY) | 308 |
| 投資顧問報酬 - U (USD) | 38 |
| 投資顧問報酬 - W (USD) | 173 |
| 運用報酬 - P (JPY) | 294 |
| 運用報酬 - T (JPY) | 4,933 |
| 運用報酬 - U (USD) | 568 |
| 運用報酬 - X (JPY) | 41 |
| 管理報酬 - T (JPY) | 68 |
| 管理報酬 - U (USD) | 13 |
| 管理報酬 - W (USD) | 53 |
| 分配支払手数料 - P (JPY) | 294 |
| 販売手数料 | 0 |
| 支払利息 | 351 |
| 法務費用 | 0 |
| 雑費用 | 0 |
| 費用合計 | 7,134 |

| | |
|--------------|---------|
| 純投資損益 | (3,571) |
|--------------|---------|

| | |
|----------------|---------|
| 当期実現損益: | |
| 投資有価証券 | (22) |
| 関連投資 | 257,523 |
| 上場金融デリバティブ商品 | 0 |
| 店頭金融デリバティブ商品 | 29,041 |
| 外貨通貨 | (531) |
| 当期実現損益 | 286,011 |

| | |
|-------------------|---------|
| 当期末実現評価損益: | |
| 投資有価証券 | (10) |
| 関連投資 | 122,351 |
| 上場金融デリバティブ商品 | 0 |
| 店頭金融デリバティブ商品 | 132,013 |
| 外貨建資産および負債 | (39) |
| 当期末実現評価損益 | 254,315 |
| 当期実現および未実現評価損益 | 540,326 |

| | |
|------------------------|------------|
| 運用の結果による純資産の増減額 | \$ 536,755 |
| 外国税 | \$ 0 |

(単位:千 1口単位を除く)

| | |
|----------------|--------------|
| 期末純資産総額 | |
| N (JPY) | \$ 5,402,638 |
| N (USD) | 1,501,077 |

| | |
|---------------------|--------|
| 期末現在発行済受益証券数 | |
| N (JPY) | 65,052 |
| N (USD) | 20,203 |

| | |
|---------------------|----------|
| 期末1口当たり純資産価格 | |
| N (JPY) | \$ 83.05 |
| N (USD) | 74.30 |

※PIMCO バミューダ・インカム・ファンド(M)の期末純資産額は
12,247,082千米ドル。

組入資産の明細

| | 2020年10月31日 | |
|---|----------------|----------------|
| | 額面金額 (単位:千) | 評価額 (単位:千) |
| 投資有価証券 5.2% | | |
| 短期金融商品 5.2% | | |
| 定期預金 4.9% | | |
| Australia and New Zealand Banking Group Ltd. | | |
| 0.010% due 11/02/2020 | \$ 108,274 | \$ 108,274 |
| Bank of Nova Scotia | | |
| 0.010% due 11/02/2020 | 6,852 | 6,852 |
| BNP Paribas Bank | | |
| 0.010% due 11/02/2020 | 113,545 | 113,545 |
| Brown Brothers Harriman & Co. | | |
| 0.010% due 11/02/2020 | 40 | 40 |
| Citibank N.A. | | |
| 0.010% due 11/02/2020 | 59,135 | 59,135 |
| DBS Bank Ltd. | | |
| 0.010% due 11/02/2020 | 157,790 | 157,790 |
| JPMorgan Chase Bank N.A. | | |
| 0.010% due 11/02/2020 | 118,343 | 118,343 |
| Sumitomo Mitsui Banking Corp. | | |
| 0.010% due 11/02/2020 | 6,598 | 6,598 |
| Sumitomo Mitsui Trust Bank Ltd. | | |
| 0.010% due 11/02/2020 | 38,452 | 38,452 |
| | | 609,029 |
| 米財務省証券 (a) 0.3% | | |
| 0.095% due 11/17/2020 | 39,000 | 38,999 |
| 0.100% due 11/27/2020 | 2,400 | 2,400 |
| 0.100% due 01/28/2021 | 9,500 | 9,498 |
| | | 50,897 |
| 短期金融商品合計 | | 659,926 |
| (取得原価 \$659,925) | | |
| 投資有価証券合計 | | 659,926 |
| (取得原価 \$659,925) | | |

口数
(単位:千)

| | | |
|---------------------------------|---------|----------------------|
| 関連投資 94.7% | | |
| 投資信託 94.7% | | |
| PIMCO バミューダ・インカム・ファンド(M) | | |
| (取得原価 \$10,795,103) | 819,992 | 11,889,885 |
| 関連投資合計 | | 11,889,885 |
| (取得原価 \$10,795,103) | | |
| 投資合計 99.9% | | \$ 12,549,811 |
| (取得原価 \$11,455,028) | | |
| 金融デリバティブ商品 0.7% | | 87,186 |
| (取得原価またはプレミアム \$0) | | |
| その他の資産および負債 (0.6%) | | (79,768) |
| 純資産 100.0% | | \$ 12,557,229 |

(a) クーボンは最終利回りである。

◎店頭金融デリバティブ商品

2020年10月31日現在

●外国為替先渡し契約

単位:千

| 取引相手 | 決済月 | 受渡通貨 | 受取通貨 | 未実現評価損益 | | |
|------|---------|------|---------|-------------|-------|---------|
| | | | | 資産 | 負債 | |
| BPS | 11/2020 | JPY | 208,083 | \$ 1,970 | \$ 0 | \$ (21) |
| BPS | 11/2020 | | 5,827 | 56 | 0 | 0 |
| BPS | 11/2020 | \$ | 560 | JPY 59,097 | 5 | 0 |
| BPS | 11/2020 | | 2,015 | 210,661 | 0 | 0 |
| BPS | 11/2020 | | 283 | 29,570 | 0 | 0 |
| HUS | 11/2020 | | 745 | 77,752 | 0 | (2) |
| HUS | 11/2020 | | 4,457 | 465,031 | 0 | (9) |
| MYI | 11/2020 | JPY | 4,792 | \$ 46 | 0 | 0 |
| MYI | 11/2020 | \$ | 5,374 | JPY 562,629 | 8 | 0 |
| MYI | 11/2020 | | 1,127 | 117,958 | 2 | 0 |
| | | | | | \$ 15 | \$ (32) |

- F (JPY)クラス、J (JPY)クラス、N (JPY)クラス、P (JPY)クラス、Q (JPY)クラス、R (JPY)クラス、S (JPY)クラス、T (JPY)クラス、X (JPY)クラス、Y (JPY)クラス、Z (JPY)クラス外国為替先渡し契約

| 取引相手 | 決済月 | 受渡通貨 | 受取通貨 | 未実現評価損益 | |
|--------------------|---------|-----------------|-----------------|-------------------|--------------------|
| | | | | 資産 | 負債 |
| BOA | 11/2020 | JPY 142,706,315 | \$ 1,366,474 | \$ 1,368 | \$ 0 |
| BOA | 12/2020 | \$ 1,366,917 | JPY 142,706,315 | 0 | (1,371) |
| BPS | 11/2020 | JPY 16,557,891 | \$ 158,113 | 17 | (294) |
| BPS | 11/2020 | \$ 1,893,865 | JPY 200,044,715 | 19,731 | 0 |
| BPS | 12/2020 | 122,920 | 12,845,732 | 0 | 0 |
| BRC | 11/2020 | JPY 901,810 | \$ 8,539 | 0 | (88) |
| BRC | 11/2020 | \$ 1,996,327 | JPY 210,894,415 | 21,055 | 0 |
| CBK | 11/2020 | JPY 198,902,432 | \$ 1,909,107 | 6,511 | (73) |
| CBK | 12/2020 | \$ 1,879,656 | JPY 195,755,154 | 0 | (6,489) |
| GLM | 11/2020 | 508,511 | 53,731,850 | 5,479 | 0 |
| HUS | 11/2020 | JPY 96,238,232 | \$ 922,584 | 1,985 | 0 |
| HUS | 12/2020 | \$ 922,863 | JPY 96,238,232 | 0 | (1,966) |
| MYI | 11/2020 | JPY 168,375,966 | \$ 1,614,424 | 3,993 | (227) |
| MYI | 11/2020 | 1,079,342 | 10,309 | 0 | (15) |
| MYI | 11/2020 | \$ 10,335 | JPY 1,079,342 | 0 | (10) |
| MYI | 11/2020 | 1,039,665 | 109,581,195 | 8,571 | 0 |
| MYI | 12/2020 | JPY 1,079,342 | \$ 10,338 | 10 | 0 |
| MYI | 12/2020 | \$ 1,583,713 | JPY 165,090,722 | 0 | (3,972) |
| RBC | 11/2020 | JPY 95,814,507 | \$ 917,159 | 613 | 0 |
| RBC | 12/2020 | \$ 917,442 | JPY 95,814,507 | 0 | (600) |
| SCX | 11/2020 | JPY 819,571 | \$ 7,833 | 0 | (7) |
| SCX | 11/2020 | \$ 6,137 | JPY 650,152 | 83 | 0 |
| SSB | 11/2020 | 1,161,535 | 122,287,520 | 8,248 | 0 |
| TOR | 11/2020 | JPY 182,332,105 | \$ 1,747,464 | 3,304 | 0 |
| TOR | 11/2020 | \$ 714,001 | JPY 75,327,573 | 6,571 | 0 |
| TOR | 12/2020 | 1,748,016 | 182,332,105 | 0 | (3,294) |
| UAG | 11/2020 | JPY 328,883 | \$ 3,158 | 12 | 0 |
| UAG | 11/2020 | \$ 1,762,161 | JPY 186,101,688 | 18,058 | 0 |
| | | | | \$ 105,609 | \$ (18,406) |
| 外国為替先渡し契約合計 | | | | \$ 105,624 | \$ (18,438) |

PIMCO バミューダ・インカム・ファンド(M)
組入資産の明細

| | 額面金額 (単位:千) | | 評価額 (単位:千) | | 2020年10月31日 | |
|--|----------------|--------|---------------|--------|----------------|---------------|
| | | | | | 額面金額 (単位:千) | 評価額 (単位:千) |
| 投資有価証券 131.6% | | | | | | |
| バンクローン 6.4% | | | | | | |
| Advanz Pharma Corp. | | | | | | |
| 6.500% due 09/06/2024 | \$ | 41,828 | \$ | 40,713 | | |
| Al Convoy (Luxembourg) Sarl | | | | | | |
| 3.750% due 01/17/2027 | EUR | 1,000 | | 1,145 | | |
| 4.500% due 01/17/2027 | \$ | 644 | | 634 | | |
| Alphabet Holding Co., Inc. | | | | | | |
| 3.648% due 09/26/2024 | | 485 | | 471 | | |
| Altica France S.A. | | | | | | |
| 4.237% due 08/14/2026 | | 5,292 | | 5,150 | | |
| American Builders & Contractors Supply Co., Inc. | | | | | | |
| 2.148% due 01/15/2027 | | 1,485 | | 1,444 | | |
| Ancestry.com Operations, Inc. | | | | | | |
| 4.400% due 08/27/2026 | | 2,046 | | 2,045 | | |
| 4.750% due 10/19/2023 | | 396 | | 396 | | |
| APi Group DE, Inc. | | | | | | |
| 2.648% due 10/01/2026 | | 4,566 | | 4,478 | | |
| Aramark Intermediate HoldCo Corp. | | | | | | |
| 1.898% due 03/11/2025 | | 933 | | 894 | | |
| Avantor Funding, Inc. | | | | | | |
| 3.250% due 11/21/2024 | | 215 | | 214 | | |
| Avolon TLB Borrower 1 (U.S.) LLC | | | | | | |
| 2.250% due 02/12/2027 | | 7,127 | | 6,831 | | |
| AWAS Leasing 2011-I Ltd. | | | | | | |
| 4.870% due 10/02/2021 | | 510 | | 514 | | |
| Axalta Coating Systems Dutch Holding B BV | | | | | | |
| 1.970% due 06/01/2024 | | 400 | | 389 | | |
| Azalea TopCo, Inc. | | | | | | |
| 3.648-3.714% due 07/24/2026 | | 2,292 | | 2,214 | | |
| Banijay Entertainment SAS | | | | | | |
| 3.890% due 03/01/2025 | | 384 | | 373 | | |
| Bausch Health Cos., Inc. | | | | | | |
| 2.899% due 11/27/2025 | | 1,408 | | 1,376 | | |
| 3.149% due 06/02/2025 | | 834 | | 816 | | |
| Beacon Roofing Supply, Inc. | | | | | | |
| 2.398% due 01/02/2025 | | 1,082 | | 1,050 | | |
| Boeing Co. | | | | | | |
| 1.500% due 02/07/2022 | | 7,000 | | 6,851 | | |
| Bway Holdings Co. | | | | | | |
| 3.480% due 04/03/2024 | | 377 | | 354 | | |
| Caesars Resort Collection LLC | | | | | | |
| 2.898% due 12/23/2024 | | | | | 12,218 | 11,490 |
| 4.648-4.651% due 07/21/2025 | | | | | 7,412 | 7,188 |
| Camelot U.S. Acquisition 1 Co. | | | | | | |
| 3.148% due 10/30/2026 | | | | | 199 | 194 |
| Carnival Corp. | | | | | | |
| 7.500% due 06/30/2025 | EUR | | | | 10,574 | 11,998 |
| 8.500% due 06/30/2025 | \$ | | | | 21,845 | 22,009 |
| Castlelake Aircraft Structured Trust | | | | | | |
| 0.148% due 07/12/2024 | | | | | 2,310 | 2,147 |
| CenturyLink, Inc. | | | | | | |
| 2.398% due 03/15/2027 | | | | | 2,377 | 2,292 |
| Charter Communications Operating LLC | | | | | | |
| 1.900% due 02/01/2027 | | | | | 5,498 | 5,366 |
| CityCenter Holdings LLC | | | | | | |
| 3.000% due 04/18/2024 | | | | | 290 | 274 |
| Commscope, Inc. | | | | | | |
| 3.398% due 04/06/2026 | | | | | 3,960 | 3,828 |
| Core & Main LP | | | | | | |
| 3.750% due 08/01/2024 | | | | | 310 | 303 |
| CSC Holdings LLC | | | | | | |
| 2.648% due 04/15/2027 | | | | | 2,842 | 2,758 |
| Dell International LLC | | | | | | |
| 2.750% due 09/19/2025 | | | | | 2,666 | 2,643 |
| Delta Air Lines, Inc. | | | | | | |
| 5.750% due 04/29/2023 | | | | | 4,188 | 4,182 |
| Diamond Resorts International, Inc. | | | | | | |
| 4.750% due 09/02/2023 | | | | | 5,426 | 4,884 |
| Elanco Animal Health, Inc. | | | | | | |
| 1.899% due 08/01/2027 | | | | | 2,878 | 2,820 |
| Envision Healthcare Corp. | | | | | | |
| 3.898% due 10/10/2025 | | | | | 15,080 | 10,854 |
| EyeCare Partners LLC | | | | | | |
| 3.750-3.898% due 02/18/2027 | | | | | 1,308 | 1,239 |
| Forest City Enterprises LP | | | | | | |
| 3.648% due 12/08/2025 | | | | | 2,162 | 2,101 |
| Froneri International Ltd. | | | | | | |
| 2.398% due 01/31/2027 | | | | | 2,456 | 2,374 |
| 2.648% due 01/31/2027 | EUR | | | | 2,800 | 3,186 |
| Frontier Communications Corp. | | | | | | |
| 6.000% due 06/15/2024 | \$ | | | | 17,129 | 16,855 |
| Genesee & Wyoming, Inc. | | | | | | |
| 2.220% due 12/30/2026 | | | | | 1,519 | 1,489 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|--|----------------|---------------|
| Golden Nugget, Inc. | | | Nouryon Finance BV | | |
| 3.250% due 10/04/2023 | 27 | 24 | 3.145% due 10/01/2025 | 4,180 | 4,062 |
| Gray Television, Inc. | | | Pacific Gas & Electric Co. | | |
| 2.649% due 01/02/2026 | 1,444 | 1,416 | 2.188% due 06/30/2021 | 2,800 | 2,796 |
| GreenSky Holdings LLC | | | 2.438% due 01/03/2022 | 2,800 | 2,784 |
| 3.438% due 03/31/2025 | 4,778 | 4,551 | Pactiv Evergreen, Inc. | | |
| HCA, Inc. | | | 2.898% due 02/05/2023 | 68 | 67 |
| 1.898% due 03/13/2025 | 2,917 | 2,908 | Parexel International Corp. | | |
| 1.898% due 03/18/2026 | 810 | 808 | 2.898% due 09/27/2024 | 352 | 339 |
| Hilton Worldwide Finance LLC | | | PetSmart, Inc. | | |
| 1.899% due 06/22/2026 | 9,745 | 9,263 | 4.500% due 03/11/2022 | 5,215 | 5,179 |
| iHeartCommunications, Inc. | | | Playtika Holding Corp. | | |
| 3.148% due 05/01/2026 | 148,702 | 139,935 | 7.000% due 12/10/2024 | 25,572 | 25,641 |
| Ingersoll-Rand Services Co. | | | Ply Gem Midco, Inc. | | |
| 1.898% due 03/01/2027 | 2,263 | 2,192 | 3.895% due 04/12/2025 | 4,801 | 4,725 |
| Intelsat Jackson Holdings S.A. | | | Prestige Brands, Inc. | | |
| 3.600-6.500% due 07/13/2022 | 6,122 | 6,174 | 2.148% due 01/26/2024 | 41 | 41 |
| 8.000% due 11/27/2023 | 14,449 | 14,573 | Pug LLC | | |
| 8.625% due 01/02/2024 | 10,100 | 10,222 | 3.648% due 02/12/2027 | 804 | 706 |
| Iqvia, Inc. | | | Refinitiv U.S. Holdings, Inc. | | |
| 1.898% due 01/17/2025 | 9,894 | 9,752 | 3.250% due 10/01/2025 | EUR 15,879 | 18,248 |
| IRB Holding Corp. | | | 3.398% due 10/01/2025 | \$ 13,136 | 12,967 |
| 3.750% due 02/05/2025 | 682 | 651 | Regionalcare Hospital Partners Holdings, Inc. | | |
| Jefferies Finance LLC | | | 3.898% due 11/16/2025 | 1,200 | 1,167 |
| 3.188% due 06/03/2026 | 925 | 900 | Reynolds Consumer Products LLC | | |
| KFC Holding Co. | | | 1.898% due 02/04/2027 | 1,241 | 1,220 |
| 1.897% due 04/03/2025 | 1,056 | 1,038 | RPI Intermediate Finance Trust | | |
| Lealand Finance Co. BV | | | 1.898% due 02/11/2027 | 1,725 | 1,719 |
| 3.148% due 06/30/2024 | 261 | 216 | SBA Senior Finance II LLC | | |
| 4.148% due 06/30/2025 | 559 | 367 | 1.900% due 04/11/2025 | 489 | 475 |
| Marriott Ownership Resorts, Inc. | | | Sequa Mezzanine Holdings LLC | | |
| 1.898% due 08/29/2025 | 1,281 | 1,223 | 1.000% due 07/23/2025 | 19,198 | 18,286 |
| Meredith Corp. | | | 5.000% due 04/28/2024 | 678 | 542 |
| 2.648% due 01/31/2025 | 637 | 618 | 7.750% due 11/28/2023 | 12,817 | 12,229 |
| Messer Industries GmbH | | | Serta Simmons Bedding LLC | | |
| 2.720% due 03/01/2026 | 1,359 | 1,327 | 4.500% due 11/08/2023 | 193 | 101 |
| MH Sub I LLC | | | Sigma Holdco BV | | |
| 3.648% due 09/13/2024 | 980 | 950 | 3.500% due 07/02/2025 | EUR 3,670 | 4,148 |
| NASCAR Holdings LLC | | | Sinclair Television Group, Inc. | | |
| 2.902% due 10/19/2026 | 2,965 | 2,894 | 2.650% due 09/30/2026 | \$ 1,183 | 1,150 |
| Nexstar Broadcasting, Inc. | | | Sotera Health Holdings LLC | | |
| 2.402% due 01/17/2024 | 243 | 237 | 5.500% due 12/11/2026 | 3,204 | 3,201 |
| Nielsen Finance LLC | | | SS&C Technologies Holdings, Inc. | | |
| 2.147% due 10/04/2023 | 386 | 378 | 1.898% due 04/16/2025 | 4,400 | 4,284 |
| NMG Holding Co., Inc. | | | State of Rio De Janeiro | | |
| 13.000% due 09/25/2025 | 11,958 | 12,481 | 6.024% due 12/20/2020 | 6,716 | 6,745 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) | | |
|---|----------------|----------------|---|---|---------------|--------|--------|
| Sunshine Luxembourg VII SARL | | | 4.250% due 04/15/2021 | 4,660 | 4,733 | | |
| 3.750% due 10/01/2026 | EUR | 1,630 | 1,861 | 8.000% due 11/01/2031 | 2,889 | 3,993 | |
| 5.250% due 10/01/2026 | \$ | 4,092 | 4,056 | Alpha Bank AE | | | |
| Syniverse Holdings, Inc. | | | 2.500% due 02/05/2023 | EUR | 3,450 | 4,205 | |
| 6.000% due 03/09/2023 | | 35,855 | 28,116 | Altarea S.C.A. | | | |
| U.S. Renal Care, Inc. | | | 1.875% due 01/17/2028 | | 7,400 | 8,315 | |
| 5.188% due 06/26/2026 | | 2,195 | 2,112 | Ambac LSNI LLC | | | |
| Univision Communications, Inc. | | | 6.000% due 02/12/2023 | \$ | 10,706 | 10,666 | |
| 3.750% due 03/15/2024 | | 46,631 | 45,257 | Annington Funding PLC | | | |
| Valaris PLC | | | 2.646% due 07/12/2025 | GBP | 1,300 | 1,799 | |
| 8.000% due 08/17/2021 | | 652 | 649 | Amy Hawaii Family Housing Trust Certificates | | | |
| VFH Parent LLC | | | 0.548% due 06/15/2050 | \$ | 8,100 | 6,262 | |
| 3.145% due 03/01/2026 | | 329 | 326 | Aroundtown S.A. | | | |
| VICI Properties 1 LLC | | | 0.375% due 09/23/2022 | EUR | 2,000 | 2,341 | |
| 1.896% due 12/20/2024 | | 3,627 | 3,496 | 1.500% due 05/28/2026 | | 6,200 | 7,497 |
| Westmoreland Coal Co. | | | 5.375% due 03/21/2029 | \$ | 11,300 | 13,177 | |
| 15.000% due 03/15/2029 | | 651 | 326 | Assurant, Inc. | | | |
| Westmoreland Mining Holdings LLC | | | 4.200% due 09/27/2023 | | 574 | 622 | |
| 9.250% due 03/15/2022 | | 128 | 119 | Atrium European Real Estate Ltd. | | | |
| Whatabrands LLC | | | 3.000% due 09/11/2025 | EUR | 3,800 | 4,335 | |
| 2.897% due 07/31/2026 | | 477 | 466 | 3.625% due 10/17/2022 | | 350 | 414 |
| WHLN FIRST MTG CO LEND 2 ASSET HOTEL | | | Avolon Holdings Funding Ltd. | | | | |
| 2.565% due 02/09/2021 | | 45,000 | 44,579 | 2.875% due 02/15/2025 | \$ | 3,894 | 3,677 |
| 3.890% due 08/01/2021 | | 79,000 | 79,067 | 3.250% due 02/15/2027 | | 1,020 | 934 |
| Windstream Services II LLC | | | 5.500% due 01/15/2023 | | 3,146 | 3,217 | |
| 7.250% due 09/21/2027 | | 1,127 | 1,068 | Banca Carige SpA | | | |
| Wyndham Hotels & Resorts, Inc. | | | 0.913% due 02/25/2021 | EUR | 22,800 | 26,593 | |
| 1.898% due 05/30/2025 | | 2,450 | 2,339 | 1.189% due 10/25/2021 | | 44,700 | 52,379 |
| Zayo Group Holdings, Inc. | | | Banca Monte dei Paschi di Siena SpA | | | | |
| 3.148% due 03/09/2027 | | 10,348 | 10,000 | 0.875% due 10/08/2026 | | 3,900 | 4,753 |
| バンクローン合計 | | | Banco Bilbao Vizcaya Argentaria S.A. | | | | |
| (取得原価 \$790,753) | | 782,583 | 8.875% due 04/14/2021 (b)(c) | | 11,400 | 13,615 | |
| 社債・約束手形 36.7% | | | Banco Bradesco S.A. | | | | |
| 銀行・金融 18.7% | | | 2.850% due 01/27/2023 | \$ | 4,714 | 4,788 | |
| AerCap Ireland Capital DAC | | | 3.200% due 01/27/2025 | | 3,400 | 3,443 | |
| 3.500% due 05/26/2022 | | 150 | 152 | Banco BTG Pactual S.A. | | | |
| AGFC Capital Trust I | | | 4.500% due 01/10/2025 | | 4,400 | 4,477 | |
| 1.987% due 01/15/2067 | | 2,200 | 831 | Banco de Credito del Peru | | | |
| AIB Group PLC | | | 4.650% due 09/17/2024 | PEN | 16,400 | 4,801 | |
| 2.875% due 05/30/2031 | EUR | 6,600 | 7,746 | Banco Espirito Santo S.A. | | | |
| 4.263% due 04/10/2025 | \$ | 12,800 | 13,796 | 2.625% due 05/08/2049 (d) | EUR | 3,100 | 560 |
| 6.250% due 06/23/2025 (b)(c) | EUR | 2,461 | 2,892 | Banco Santander S.A. | | | |
| Ally Financial, Inc. | | | 1.344% due 04/12/2023 | \$ | 800 | 804 | |
| 3.875% due 05/21/2024 | \$ | 3,074 | 3,309 | 3.848% due 04/12/2023 | | 1,200 | 1,284 |
| | | | | 4.750% due 03/19/2025 (b)(c) | EUR | 4,200 | 4,317 |
| | | | | 6.250% due 09/11/2021 (b)(c) | | 17,400 | 19,926 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|--|----------------|---------------|---------------------------------------|----------------|---------------|
| Bank of China Ltd. | | | 7.625% due 03/30/2021 (b)(c) | 600 | 608 |
| 0.000% due 04/17/2021 | 3,020 | 3,519 | BOC Aviation Ltd. | | |
| Bank of Ireland Group PLC | | | 1.264% due 05/02/2021 | 3,380 | 3,371 |
| 7.500% due 05/19/2025 (b)(c) | 15,057 | 18,526 | 1.358% due 09/26/2023 | 1,900 | 1,867 |
| Bank of Nova Scotia | | | 2.375% due 09/15/2021 | 570 | 574 |
| 4.900% due 06/04/2025 (b)(c) | \$ 1,681 | 1,759 | Brighthouse Financial, Inc. | | |
| Barclays Bank PLC | | | 3.700% due 06/22/2027 | 1,288 | 1,359 |
| 7.625% due 11/21/2022 (b) | 21,655 | 23,860 | Brookfield Finance, Inc. | | |
| Barclays PLC | | | 4.700% due 09/20/2047 | 3,038 | 3,535 |
| 1.375% due 01/24/2026 | EUR 800 | 953 | CA Immobilien Anlagen AG | | |
| 1.660% due 05/16/2024 | \$ 8,400 | 8,451 | 1.000% due 10/27/2025 | EUR 3,800 | 4,428 |
| 1.710% due 02/15/2023 | 8,100 | 8,142 | Cantor Fitzgerald LP | | |
| 1.849% due 01/10/2023 | 1,000 | 1,008 | 4.875% due 05/01/2024 | \$ 501 | 548 |
| 2.375% due 10/06/2023 | GBP 7,350 | 9,710 | CBL & Associates LP | | |
| 3.125% due 01/17/2024 | 27,000 | 36,726 | 4.600% due 10/15/2024 | 77 | 28 |
| 3.250% due 02/12/2027 | 17,530 | 24,432 | 5.950% due 12/15/2026 | 2,416 | 912 |
| 3.250% due 01/17/2033 | 2,900 | 4,092 | China Construction Bank Corp. | | |
| 3.375% due 04/02/2025 | EUR 700 | 887 | 0.092% due 09/24/2021 | EUR 2,000 | 2,332 |
| 3.684% due 01/10/2023 | \$ 1,300 | 1,344 | CIT Bank N.A. | | |
| 4.337% due 01/10/2028 | 700 | 789 | 2.969% due 09/27/2025 | \$ 2,800 | 2,896 |
| 4.338% due 05/16/2024 | 5,400 | 5,810 | CIT Group, Inc. | | |
| 4.375% due 01/12/2026 | 5,123 | 5,811 | 4.125% due 03/09/2021 | 914 | 922 |
| 4.610% due 02/15/2023 | 6,400 | 6,705 | 5.000% due 08/15/2022 | 8,665 | 9,165 |
| 4.972% due 05/16/2029 | 2,600 | 3,047 | 5.000% due 08/01/2023 | 3,896 | 4,205 |
| 5.875% due 09/15/2024 (b)(c) | GBP 4,000 | 5,020 | Cooperatieve Rabobank UA | | |
| 6.125% due 12/15/2025 (b)(c) | \$ 7,700 | 7,853 | 6.625% due 06/29/2021 (b)(c) | EUR 12,800 | 15,354 |
| 6.375% due 12/15/2025 (b)(c) | GBP 2,150 | 2,792 | Corestate Capital Holding S.A. | | |
| 7.125% due 06/15/2025 (b)(c) | 5,200 | 7,068 | 3.500% due 04/15/2023 | 39,300 | 34,792 |
| 7.250% due 03/15/2023 (b)(c) | 16,760 | 22,346 | CPI Property Group S.A. | | |
| 7.750% due 09/15/2023 (b)(c) | \$ 13,070 | 13,481 | 1.625% due 04/23/2027 | 5,700 | 6,484 |
| 7.875% due 03/15/2022 (b)(c) | 1,200 | 1,241 | 2.750% due 05/12/2026 | 4,800 | 5,817 |
| 7.875% due 09/15/2022 (b)(c) | GBP 8,053 | 10,693 | 2.750% due 01/22/2028 | GBP 800 | 1,021 |
| 8.000% due 12/15/2020 (b)(c) | EUR 10,560 | 12,395 | 4.750% due 03/08/2023 | \$ 15,100 | 16,071 |
| 8.000% due 06/15/2024 (b)(c) | \$ 9,800 | 10,515 | Credit Agricole S.A. | | |
| Bevco Lux Sarl | | | 7.875% due 01/23/2024 (b)(c) | 296 | 327 |
| 1.750% due 02/09/2023 | EUR 5,100 | 6,125 | Credit Suisse AG | | |
| BGC Partners, Inc. | | | 6.500% due 08/08/2023 (b) | 10,885 | 12,300 |
| 3.750% due 10/01/2024 | \$ 1,464 | 1,484 | Credit Suisse Group AG | | |
| 4.375% due 12/15/2025 | 1,700 | 1,748 | 1.489% due 06/12/2024 | 2,250 | 2,272 |
| 5.125% due 05/27/2021 | 400 | 406 | 2.593% due 09/11/2025 | 6,100 | 6,397 |
| Blackstone Property Partners Europe Holdings Sarl | | | 2.997% due 12/14/2023 | 2,600 | 2,711 |
| 0.500% due 09/12/2023 | EUR 2,200 | 2,568 | 3.869% due 01/12/2029 | 31,650 | 35,271 |
| 1.400% due 07/06/2022 | 2,900 | 3,433 | 4.207% due 06/12/2024 | 3,000 | 3,245 |
| 1.750% due 03/12/2029 | 2,200 | 2,593 | 4.282% due 01/09/2028 | 6,700 | 7,592 |
| BNP Paribas S.A. | | | 7.250% due 09/12/2025 (b)(c) | 1,100 | 1,193 |
| 4.400% due 08/14/2028 | \$ 1,200 | 1,405 | 7.500% due 07/17/2023 (b)(c) | 5,300 | 5,631 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|---|----------------|---------------|
| Credit Suisse Group Funding Guernsey Ltd. | | | GE Capital UK Funding Unlimited Co. | | |
| 3.750% due 03/26/2025 | 1,500 | 1,662 | 4.125% due 09/13/2023 | GBP 200 | 278 |
| CTR Partnership LP | | | Globalworth Real Estate Investments Ltd. | | |
| 5.250% due 06/01/2025 | 504 | 521 | 2.875% due 06/20/2022 | EUR 1,100 | 1,302 |
| CyrusOne LP | | | 3.000% due 03/29/2025 | 400 | 469 |
| 1.450% due 01/22/2027 | EUR 1,500 | 1,752 | GLP Capital LP | | |
| Deutsche Bank AG | | | 5.250% due 06/01/2025 | \$ 650 | 712 |
| 0.375% due 01/18/2021 | 74,100 | 86,399 | 5.300% due 01/15/2029 | 3,142 | 3,517 |
| 1.031% due 01/22/2021 | \$ 12,700 | 12,700 | Goodman U.S. Finance Three LLC | | |
| 1.375% due 09/03/2026 | EUR 9,100 | 10,647 | 3.700% due 03/15/2028 | 2,324 | 2,511 |
| 1.470% due 11/16/2022 | \$ 200 | 199 | Grainger PLC | | |
| 1.481% due 02/27/2023 | 2,100 | 2,076 | 3.000% due 07/03/2030 | GBP 2,800 | 3,821 |
| 1.539% due 02/04/2021 | 5,310 | 5,316 | 3.375% due 04/24/2028 | 1,300 | 1,819 |
| 1.625% due 02/12/2021 | EUR 12,800 | 14,980 | Growthpoint Properties International Pty Ltd. | | |
| 1.625% due 01/20/2027 | 13,900 | 16,403 | 5.872% due 05/02/2023 | \$ 1,600 | 1,670 |
| 1.875% due 02/14/2022 | 9,500 | 11,276 | Horse Gallop Finance Ltd. | | |
| 2.625% due 12/16/2024 | GBP 5,600 | 7,431 | 3.250% due 05/30/2022 | 10,200 | 10,485 |
| 3.150% due 01/22/2021 | \$ 10,000 | 10,049 | Host Hotels & Resorts LP | | |
| 3.300% due 11/16/2022 | 100 | 104 | 4.000% due 06/15/2025 | 200 | 208 |
| 3.547% due 09/18/2031 | 7,400 | 7,537 | Howard Hughes Corp. | | |
| 3.950% due 02/27/2023 | 1,920 | 2,023 | 5.375% due 03/15/2025 | 2,932 | 2,943 |
| 3.961% due 11/26/2025 | 13,460 | 14,406 | HSBC Holdings PLC | | |
| 4.250% due 10/14/2021 | 17,440 | 17,940 | 1.270% due 05/18/2024 | 2,000 | 2,003 |
| EPR Properties | | | 1.480% due 03/11/2025 | 18,600 | 18,629 |
| 4.500% due 06/01/2027 | 3,650 | 3,268 | 2.633% due 11/07/2025 | 28,173 | 29,538 |
| 4.750% due 12/15/2026 | 256 | 233 | 2.848% due 06/04/2031 | 3,300 | 3,429 |
| 4.950% due 04/15/2028 | 1,132 | 1,019 | 3.000% due 05/29/2030 | GBP 3,900 | 5,451 |
| Equinix, Inc. | | | 3.973% due 05/22/2030 | \$ 14,100 | 15,826 |
| 2.875% due 02/01/2026 | EUR 7,675 | 9,098 | 4.041% due 03/13/2028 | 700 | 782 |
| Equitable Holdings, Inc. | | | 4.300% due 03/08/2026 | 500 | 569 |
| 5.000% due 04/20/2048 | \$ 184 | 220 | 4.750% due 07/04/2029 (b)(c) | EUR 2,800 | 3,290 |
| Eurobank S.A. | | | 5.875% due 09/28/2026 (b)(c) | GBP 6,800 | 9,106 |
| 2.750% due 11/02/2020 | EUR 1,000 | 1,165 | 6.000% due 09/29/2023 (b)(c) | EUR 6,600 | 8,162 |
| Fairfax Financial Holdings Ltd. | | | 6.000% due 05/22/2027 (b)(c) | \$ 700 | 726 |
| 4.625% due 04/29/2030 | \$ 1,456 | 1,560 | 6.500% due 03/23/2028 (b)(c) | 10,070 | 10,788 |
| 4.850% due 04/17/2028 | 1,456 | 1,586 | Hudson Pacific Properties LP | | |
| Fastighets AB Balder | | | 3.950% due 11/01/2027 | 363 | 391 |
| 1.125% due 03/14/2022 | EUR 1,887 | 2,224 | Hunt Cos., Inc. | | |
| 1.875% due 03/14/2025 | 1,100 | 1,332 | 6.250% due 02/15/2026 | 462 | 445 |
| 1.875% due 01/23/2026 | 1,470 | 1,783 | IMMOFINANZ AG | | |
| First Abu Dhabi Bank PJSC | | | 2.500% due 10/15/2027 | EUR 26,000 | 29,850 |
| 1.180% due 04/16/2022 | \$ 11,184 | 11,221 | 2.625% due 01/27/2023 | 9,600 | 11,356 |
| GE Capital Funding LLC | | | InCaps Funding I Ltd. | | |
| 4.400% due 05/15/2030 | 16,400 | 17,947 | 2.241% due 06/01/2033 | \$ 11,447 | 10,417 |
| GE Capital International Funding Company Unlimited Co. | | | 2.246% due 06/01/2033 | 3,113 | 2,833 |
| 4.418% due 11/15/2035 | 1,800 | 1,949 | Industrial & Commercial Bank of China Ltd. | | |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|--|----------------|---------------|
| 0.993% due 11/08/2020 | 2,000 | 2,000 | 3.950% due 05/21/2050 | \$ 3,500 | 4,025 |
| ING Groep NV | | | Mitsubishi UFJ Lease & Finance Co. Ltd. | | |
| 5.750% due 11/16/2026 (b)(c) | 5,400 | 5,631 | 2.652% due 09/19/2022 | 1,100 | 1,135 |
| International Lease Finance Corp. | | | MPT Operating Partnership LP | | |
| 8.625% due 01/15/2022 | 3,201 | 3,432 | 2.550% due 12/05/2023 | GBP 2,400 | 3,110 |
| Intesa Sanpaolo SpA | | | 3.692% due 06/05/2028 | 2,400 | 3,157 |
| 7.000% due 01/19/2021 (b)(c) | EUR 2,600 | 3,041 | Nationwide Building Society | | |
| KBC Group NV (b) | | | 3.622% due 04/26/2023 | \$ 3,020 | 3,140 |
| 4.250% due 10/24/2025 (c) | 600 | 674 | 3.766% due 03/08/2024 | 5,200 | 5,521 |
| 4.750% due 09/05/2169 | 1,000 | 1,196 | 3.960% due 07/18/2030 | 5,600 | 6,309 |
| Kennedy Wilson Europe Real Estate Ltd. | | | 4.302% due 03/08/2029 | 12,500 | 14,157 |
| 3.250% due 11/12/2025 | 1,400 | 1,604 | 5.750% due 06/20/2027 (b)(c) | GBP 6,850 | 9,134 |
| 3.950% due 06/30/2022 | GBP 800 | 1,042 | 5.875% due 12/20/2024 (b)(c) | 1,600 | 2,135 |
| Kennedy-Wilson, Inc. | | | Natwest Group PLC | | |
| 5.875% due 04/01/2024 | \$ 1,395 | 1,348 | 1.750% due 05/15/2023 | \$ 3,674 | 3,699 |
| Ladder Capital Finance Holdings LLLP | | | 1.775% due 06/25/2024 | 1,400 | 1,412 |
| 4.250% due 02/01/2027 | 803 | 696 | 2.000% due 03/08/2023 | EUR 4,000 | 4,768 |
| LeasePlan Corp. NV | | | 2.000% due 03/04/2025 | 23,650 | 28,825 |
| 0.125% due 09/13/2023 | EUR 6,600 | 7,595 | 2.500% due 03/22/2023 | 27,000 | 33,133 |
| Legal & General Group PLC | | | 3.125% due 03/28/2027 | GBP 3,200 | 4,444 |
| 5.625% due 03/24/2031 (b)(c) | GBP 1,910 | 2,530 | 3.498% due 05/15/2023 | \$ 5,114 | 5,315 |
| Life Storage LP | | | 3.875% due 09/12/2023 | 8,100 | 8,748 |
| 3.875% due 12/15/2027 | \$ 611 | 682 | 4.269% due 03/22/2025 | 11,500 | 12,602 |
| LifeStorage LP | | | 4.445% due 05/08/2030 | 17,600 | 20,320 |
| 3.500% due 07/01/2026 | 1,200 | 1,350 | 4.519% due 06/25/2024 | 400 | 434 |
| Lloyds Banking Group PLC | | | 4.800% due 04/05/2026 | 2,300 | 2,673 |
| 2.250% due 10/16/2024 | GBP 600 | 807 | 5.076% due 01/27/2030 | 16,500 | 19,751 |
| 3.500% due 04/01/2026 | EUR 7,450 | 9,781 | 6.000% due 12/29/2025 (b)(c) | 17,700 | 18,358 |
| 3.574% due 11/07/2028 | \$ 5,600 | 6,155 | 8.000% due 08/10/2025 (b)(c) | 12,660 | 14,199 |
| 4.000% due 03/07/2025 | AUD 3,500 | 2,692 | 8.625% due 08/15/2021 (b)(c) | 13,400 | 13,860 |
| 4.375% due 03/22/2028 | \$ 2,200 | 2,554 | NatWest Markets PLC | | |
| 4.550% due 08/16/2028 | 4,600 | 5,437 | 0.625% due 03/02/2022 | EUR 300 | 352 |
| 4.947% due 06/27/2025 (b)(c) | EUR 2,011 | 2,337 | 3.625% due 09/29/2022 | \$ 18,100 | 19,062 |
| 5.125% due 12/27/2024 (b)(c) | GBP 1,400 | 1,790 | Navient Corp. | | |
| 7.500% due 06/27/2024 (b)(c) | \$ 2,700 | 2,854 | 5.625% due 08/01/2033 | 1,468 | 1,261 |
| 7.500% due 09/27/2025 (b)(c) | 7,700 | 8,303 | 5.875% due 03/25/2021 | 14,903 | 15,094 |
| 7.625% due 06/27/2023 (b)(c) | GBP 10,711 | 14,499 | 6.500% due 06/15/2022 | 4,990 | 5,102 |
| 7.875% due 06/27/2029 (b)(c) | 4,600 | 6,874 | 6.625% due 07/26/2021 | 3,990 | 4,077 |
| Logicor Financing Sarl | | | 7.250% due 01/25/2022 | 6,298 | 6,514 |
| 0.750% due 07/15/2024 | EUR 800 | 943 | NE Property BV | | |
| 1.500% due 11/14/2022 | 3,240 | 3,870 | 1.875% due 10/09/2026 | EUR 7,600 | 8,186 |
| 1.625% due 07/15/2027 | 800 | 967 | 2.625% due 05/22/2023 | 3,100 | 3,665 |
| 2.250% due 05/13/2025 | 2,400 | 2,986 | Newmark Group, Inc. | | |
| 2.750% due 01/15/2030 | GBP 500 | 663 | 6.125% due 11/15/2023 | \$ 2,334 | 2,472 |
| 3.250% due 11/13/2028 | EUR 586 | 788 | Omega Healthcare Investors, Inc. | | |
| MDGH-GMTN BV | | | 3.625% due 10/01/2029 | 1,682 | 1,699 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|---|----------------|---------------|
| OneMain Finance Corp. | | | 2.920% due 05/08/2026 | GBP 720 | 986 |
| 5.625% due 03/15/2023 | 29,772 | 31,093 | 3.373% due 01/05/2024 | \$ 33,908 | 35,522 |
| 6.125% due 05/15/2022 | 15,903 | 16,599 | 3.625% due 01/14/2026 | GBP 1,900 | 2,698 |
| 6.125% due 03/15/2024 | 2,832 | 2,981 | 3.823% due 11/03/2028 | \$ 3,400 | 3,764 |
| 6.875% due 03/15/2025 | 3,141 | 3,461 | 6.750% due 06/24/2024 (b)(c) | GBP 16,610 | 22,617 |
| 7.750% due 10/01/2021 | 2,948 | 3,095 | 7.375% due 06/24/2022 (b)(c) | 7,500 | 10,072 |
| Ontario Teachers' Cadillac Fairview Properties Trust | | | SBA Communications Corp. | | |
| 3.125% due 03/20/2022 | 696 | 714 | 3.875% due 02/15/2027 | \$ 1,855 | 1,887 |
| Park Aerospace Holdings Ltd. | | | Sberbank of Russia Via SB Capital S.A. | | |
| 3.625% due 03/15/2021 | 18,709 | 18,727 | 5.717% due 06/16/2021 | 900 | 924 |
| 4.500% due 03/15/2023 | 9,522 | 9,635 | 6.125% due 02/07/2022 | 10,400 | 10,952 |
| 5.250% due 08/15/2022 | 50,324 | 51,846 | SELP Finance Sarl | | |
| 5.500% due 02/15/2024 | 2,055 | 2,126 | 1.500% due 11/20/2025 | EUR 700 | 855 |
| Physicians Realty LP | | | SL Green Operating Partnership LP | | |
| 3.950% due 01/15/2028 | 918 | 964 | 3.250% due 10/15/2022 | \$ 234 | 239 |
| Preferred Term Securities XVIII Ltd. | | | SL Green Realty Corp. | | |
| 0.617% due 09/23/2035 | 165 | 158 | 4.500% due 12/01/2022 | 1,420 | 1,485 |
| Preferred Term Securities XXIV Ltd. | | | SMBC Trust Account | | |
| 0.550% due 03/22/2037 | 1,218 | 1,053 | 1.430% due 04/09/2021 | 5,000 | 4,998 |
| 0.630% due 03/22/2037 | 4,830 | 3,574 | Societe Generale S.A. (b)(c) | | |
| Preferred Term Securities XXV Ltd. | | | 6.750% due 04/06/2028 | 1,511 | 1,590 |
| 0.540% due 06/22/2037 | 28,198 | 22,700 | 7.375% due 10/04/2023 | 8,200 | 8,449 |
| Preferred Term Securities XXVI Ltd. | | | Society of Lloyd's | | |
| 0.550% due 09/22/2037 | 29,889 | 26,452 | 4.750% due 10/30/2024 | GBP 500 | 707 |
| QNB Finance Ltd. | | | Standard Chartered PLC | | |
| 1.311% due 02/12/2022 | 66,400 | 66,521 | 1.368% due 01/20/2023 | \$ 2,470 | 2,478 |
| 3.500% due 03/28/2024 | 7,200 | 7,668 | 1.450% due 09/10/2022 | 8,100 | 8,127 |
| Regency Centers LP | | | 4.247% due 01/20/2023 | 4,700 | 4,877 |
| 3.700% due 06/15/2030 | 1,720 | 1,882 | Starwood Property Trust, Inc. | | |
| Sabra Health Care LP | | | 3.625% due 02/01/2021 | 8,000 | 8,005 |
| 3.900% due 10/15/2029 | 410 | 414 | 4.750% due 03/15/2025 | 691 | 672 |
| 4.800% due 06/01/2024 | 564 | 595 | 5.000% due 12/15/2021 | 500 | 499 |
| Sagax AB | | | STORE Capital Corp. | | |
| 1.125% due 01/30/2027 | EUR 3,600 | 4,199 | 4.500% due 03/15/2028 | 830 | 894 |
| 2.000% due 01/17/2024 | 1,600 | 1,933 | 4.625% due 03/15/2029 | 187 | 203 |
| 2.250% due 03/13/2025 | 6,800 | 8,359 | Summit Properties Ltd. | | |
| Samhallsbyggnadsbolaget i Norden AB | | | 2.000% due 01/31/2025 | EUR 1,100 | 1,217 |
| 1.000% due 08/12/2027 | 2,500 | 2,881 | Svenska Handelsbanken AB (b)(c) | | |
| 1.125% due 09/04/2026 | 2,410 | 2,845 | 4.375% due 03/01/2027 | \$ 4,200 | 4,260 |
| Santander Holdings USA, Inc. | | | 4.750% due 03/01/2031 | 6,600 | 6,827 |
| 3.400% due 01/18/2023 | \$ 14,048 | 14,753 | Tesco Property Finance 2 PLC | | |
| 3.500% due 06/07/2024 | 2,000 | 2,155 | 6.052% due 10/13/2039 | GBP 4,646 | 7,963 |
| 4.400% due 07/13/2027 | 1,284 | 1,434 | Tesco Property Finance 3 PLC | | |
| 4.500% due 07/17/2025 | 3,000 | 3,331 | 5.744% due 04/13/2040 | 164 | 281 |
| Santander UK Group Holdings PLC | | | Tesco Property Finance 4 PLC | | |
| 0.357% due 03/27/2024 | EUR 1,500 | 1,735 | 5.801% due 10/13/2040 | 399 | 692 |

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|--------------------------------------|----------------|------------------|
| Tesco Property Finance 6 PLC | | |
| 5.411% due 07/13/2044 | 2,571 | 4,327 |
| TP ICAP PLC | | |
| 5.250% due 01/26/2024 | 2,100 | 2,919 |
| 5.250% due 05/29/2026 | 3,300 | 4,766 |
| U.S. Capital Funding VI Ltd. | | |
| 0.504% due 07/10/2043 | \$ 26,609 | 23,017 |
| UBS AG (b) | | |
| 4.750% due 02/12/2026 | EUR 6,800 | 8,004 |
| 5.125% due 05/15/2024 | \$ 900 | 991 |
| 7.625% due 08/17/2022 | 6,000 | 6,685 |
| UBS Group AG | | |
| 4.125% due 09/24/2025 | 2,670 | 3,038 |
| 4.125% due 04/15/2026 | 1,000 | 1,148 |
| 4.253% due 03/23/2028 | 1,400 | 1,620 |
| 5.750% due 02/19/2022 (b)(c) | EUR 3,200 | 3,863 |
| 7.000% due 02/19/2025 (b)(c) | \$ 200 | 224 |
| UniCredit SpA | | |
| 7.830% due 12/04/2023 | 72,590 | 85,162 |
| Unique Pub Finance Co. PLC | | |
| 5.659% due 06/30/2027 | GBP 1,823 | 2,453 |
| 7.395% due 03/28/2024 | 1,886 | 2,518 |
| Uniti Group LP | | |
| 6.000% due 04/15/2023 | \$ 2,500 | 2,537 |
| 7.875% due 02/15/2025 | 19,582 | 20,806 |
| VICI Properties LP | | |
| 3.500% due 02/15/2025 | 4,784 | 4,811 |
| 3.750% due 02/15/2027 | 4,866 | 4,887 |
| 4.125% due 08/15/2030 | 5,684 | 5,762 |
| 4.250% due 12/01/2026 | 3,600 | 3,666 |
| 4.625% due 12/01/2029 | 3,600 | 3,747 |
| Voyager Aviation Holdings LLC | | |
| 9.000% due 08/15/2021 | 3,693 | 1,819 |
| Welltower, Inc. | | |
| 4.250% due 04/15/2028 | 429 | 488 |
| WP Carey, Inc. | | |
| 3.850% due 07/15/2029 | 282 | 312 |
| WPC Eurobond BV | | |
| 1.350% due 04/15/2028 | EUR 6,800 | 8,113 |
| 2.125% due 04/15/2027 | 2,100 | 2,626 |
| 2.250% due 04/09/2026 | 3,400 | 4,293 |
| Yorkshire Building Society | | |
| 3.000% due 04/18/2025 | GBP 600 | 817 |
| | | 2,294,981 |

工業 13.2%

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|
| AA Bond Co. Ltd. | | |
| 2.875% due 01/31/2022 | 745 | 956 |
| 5.500% due 07/31/2027 | 855 | 1,133 |
| Airbus SE | | |
| 2.375% due 06/09/2040 | EUR 2,500 | 3,043 |
| Aker BP ASA | | |
| 3.000% due 01/15/2025 | \$ 700 | 701 |
| 3.750% due 01/15/2030 | 1,300 | 1,251 |
| Alaska Airlines 2020-1 Class A Pass Through Trust | | |
| 4.800% due 08/15/2027 | 3,275 | 3,454 |
| Albertsons Cos., Inc. | | |
| 4.625% due 01/15/2027 | 214 | 221 |
| 4.875% due 02/15/2030 | 423 | 450 |
| Altice Financing S.A. | | |
| 2.250% due 01/15/2025 | EUR 3,500 | 3,812 |
| 3.000% due 01/15/2028 | 4,700 | 4,996 |
| 5.000% due 01/15/2028 | \$ 6,200 | 6,022 |
| 7.500% due 05/15/2026 | 4,100 | 4,284 |
| Altice France S.A. | | |
| 5.500% due 01/15/2028 | 2,400 | 2,434 |
| 7.375% due 05/01/2026 | 13,900 | 14,522 |
| 8.125% due 02/01/2027 | 2,500 | 2,722 |
| Amdocs Ltd. | | |
| 2.538% due 06/15/2030 | 5,300 | 5,404 |
| American Airlines 2017-2 Class AA Pass-Through Trust | | |
| 3.350% due 10/15/2029 | 415 | 388 |
| ArcelorMittal S.A. | | |
| 1.000% due 05/19/2023 | EUR 8,200 | 9,531 |
| Arconic Corp. | | |
| 6.000% due 05/15/2025 | \$ 1,017 | 1,079 |
| Avon International Capital PLC | | |
| 6.500% due 08/15/2022 | 464 | 473 |
| Axiata SPV2 Bhd | | |
| 3.466% due 11/19/2020 | 7,800 | 7,813 |
| Bacardi Ltd. | | |
| 4.450% due 05/15/2025 | 2,000 | 2,244 |
| Baidu, Inc. | | |
| 3.875% due 09/29/2023 | 2,100 | 2,259 |
| Banner Health | | |
| 2.338% due 01/01/2030 | 1,722 | 1,772 |
| 3.181% due 01/01/2050 | 1,197 | 1,249 |
| Boeing Co. | | |
| 4.875% due 05/01/2025 | 2,987 | 3,251 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|--|----------------|---------------|
| 5.040% due 05/01/2027 | 6,299 | 6,931 | 6.625% due 02/15/2025 | 28,447 | 27,810 |
| 5.150% due 05/01/2030 | 9,444 | 10,456 | 8.000% due 03/15/2026 | 11,418 | 11,475 |
| 5.705% due 05/01/2040 | 15,535 | 18,075 | 8.625% due 01/15/2024 | 42,256 | 42,969 |
| 5.805% due 05/01/2050 | 12,129 | 14,317 | Connect Finco SARL | | |
| 5.930% due 05/01/2060 | 18,015 | 21,432 | 6.750% due 10/01/2026 | 1,330 | 1,342 |
| Bombardier, Inc. | | | Constellation Oil Services Holding S.A. | | |
| 5.750% due 03/15/2022 | 268 | 255 | 10.000% due 11/09/2024 (e) | 905 | 244 |
| 6.000% due 10/15/2022 | 1,846 | 1,646 | Corning, Inc. | | |
| 6.125% due 01/15/2023 | 1,027 | 887 | 5.450% due 11/15/2079 | 1,291 | 1,632 |
| 7.500% due 03/15/2025 | 274 | 200 | CoStar Group, Inc. | | |
| 7.875% due 04/15/2027 | 6,056 | 4,421 | 2.800% due 07/15/2030 | 2,000 | 2,058 |
| Broadcom Corp. | | | CSC Holdings LLC | | |
| 3.875% due 01/15/2027 | 9,406 | 10,391 | 4.125% due 12/01/2030 | 800 | 814 |
| Broadcom, Inc. | | | 4.625% due 12/01/2030 | 300 | 300 |
| 3.150% due 11/15/2025 | 2,300 | 2,482 | 6.500% due 02/01/2029 | 1,000 | 1,111 |
| 4.110% due 09/15/2028 | 17,245 | 19,238 | CSCEC Finance Cayman I Ltd. | | |
| 4.150% due 11/15/2030 | 12,100 | 13,583 | 2.950% due 11/19/2020 | 400 | 400 |
| 4.300% due 11/15/2032 | 11,188 | 12,785 | CVS Pass-Through Trust | | |
| 5.000% due 04/15/2030 | 204 | 240 | 5.773% due 01/10/2033 | 158 | 180 |
| Caesars Entertainment, Inc. | | | 7.507% due 01/10/2032 | 641 | 792 |
| 6.250% due 07/01/2025 | 13,500 | 13,846 | CVS Pass-Through Trust Series 2009 | | |
| Camelot Finance S.A. | | | 8.353% due 07/10/2031 | 641 | 842 |
| 4.500% due 11/01/2026 | 182 | 190 | DAE Funding LLC | | |
| CCO Holdings LLC | | | 4.500% due 08/01/2022 | 11,295 | 11,380 |
| 4.500% due 08/15/2030 | 3,718 | 3,869 | 5.000% due 08/01/2024 | 6,465 | 6,544 |
| 4.750% due 03/01/2030 | 4,180 | 4,402 | 5.250% due 11/15/2021 | 13,386 | 13,622 |
| Centene Corp. | | | 5.750% due 11/15/2023 | 6,316 | 6,403 |
| 3.375% due 02/15/2030 | 2,240 | 2,330 | Dell Bank International DAC | | |
| 4.250% due 12/15/2027 | 1,462 | 1,542 | 0.625% due 10/17/2022 | EUR 2,300 | 2,693 |
| 4.625% due 12/15/2029 | 1,880 | 2,049 | Delta Air Lines, Inc. | | |
| 4.750% due 01/15/2025 | 4,172 | 4,292 | 3.625% due 03/15/2022 | \$ 920 | 902 |
| Chanel Ceres PLC | | | 7.000% due 05/01/2025 | 15,278 | 16,689 |
| 1.000% due 07/31/2031 | EUR 3,700 | 4,438 | Diamond Resorts International, Inc. | | |
| Charter Communications Operating LLC | | | 7.750% due 09/01/2023 | 11,084 | 10,441 |
| 1.864% due 02/01/2024 | \$ 9,232 | 9,468 | 10.750% due 09/01/2024 | 180 | 164 |
| 4.800% due 03/01/2050 | 3,818 | 4,364 | eBay, Inc. | | |
| Citrix Systems, Inc. | | | 2.700% due 03/11/2030 | 2,400 | 2,518 |
| 3.300% due 03/01/2030 | 1,586 | 1,677 | Empresa de Transporte de Pasajeros Metro S.A. | | |
| Clear Channel International BV | | | 3.650% due 05/07/2030 | 1,100 | 1,207 |
| 6.625% due 08/01/2025 | 4,250 | 4,330 | 4.700% due 05/07/2050 | 2,800 | 3,390 |
| Clear Channel Worldwide Holdings, Inc. | | | Energy Transfer Operating LP | | |
| 9.250% due 02/15/2024 | 3,472 | 3,014 | 3.750% due 05/15/2030 | 1,832 | 1,800 |
| CNH Industrial Capital LLC | | | 5.000% due 05/15/2050 | 1,669 | 1,564 |
| 4.375% due 11/06/2020 | 300 | 300 | Energy Transfer Partners LP | | |
| Community Health Systems, Inc. | | | 5.875% due 03/01/2022 | 450 | 470 |
| 6.250% due 03/31/2023 | 59,720 | 59,272 | Eurofins Scientific SE | | |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) | | |
|---|----------------|---------------|--------|--|---------------|--------|--------|
| 2.125% due 07/25/2024 | EUR | 800 | 988 | 4.064% due 03/15/2035 | 649 | 845 | |
| Exela Intermediate LLC | | | | 5.106% due 03/15/2034 | 150 | 208 | |
| 10.000% due 07/15/2023 | \$ | 880 | 264 | H Lundbeck A/S | | | |
| Expedia Group, Inc. | | | | 0.875% due 10/14/2027 | EUR | 6,800 | 7,970 |
| 3.600% due 12/15/2023 | | 3,500 | 3,602 | Hyatt Hotels Corp. | | | |
| 4.625% due 08/01/2027 | | 3,700 | 3,885 | 3.246% due 09/01/2022 | \$ | 11,800 | 11,944 |
| 6.250% due 05/01/2025 | | 6,692 | 7,366 | iHeartCommunications, Inc. | | | |
| 7.000% due 05/01/2025 | | 2,805 | 3,006 | 4.750% due 01/15/2028 | | 69,940 | 66,911 |
| F-Brasile SpA | | | | 6.375% due 05/01/2026 | | 9,272 | 9,672 |
| 7.375% due 08/15/2026 | | 900 | 783 | 8.375% due 05/01/2027 | | 8,364 | 8,130 |
| Flex Ltd. | | | | IHO Verwaltungs GmbH (e) | | | |
| 4.875% due 06/15/2029 | | 277 | 318 | 3.625% due 05/15/2025 | EUR | 2,700 | 3,146 |
| Ford Foundation | | | | 3.875% due 05/15/2027 | | 1,500 | 1,748 |
| 2.415% due 06/01/2050 | | 1,285 | 1,262 | 6.000% due 05/15/2027 | \$ | 3,520 | 3,680 |
| 2.815% due 06/01/2070 | | 2,070 | 2,041 | 6.375% due 05/15/2029 | | 3,777 | 4,008 |
| Ford Motor Credit Co. LLC | | | | IMCD NV | | | |
| 1.515% due 02/15/2023 | | 600 | 565 | 2.500% due 03/26/2025 | EUR | 1,500 | 1,804 |
| 1.744% due 07/19/2024 | EUR | 2,800 | 3,085 | Imperial Brands Finance PLC | | | |
| 3.087% due 01/09/2023 | \$ | 7,600 | 7,538 | 3.500% due 07/26/2026 | \$ | 2,400 | 2,601 |
| 3.360% due 01/07/2022 | | 4,920 | 4,892 | Indian Railway Finance Corp. Ltd. | | | |
| 3.550% due 10/07/2022 | | 8,355 | 8,328 | 3.249% due 02/13/2030 | | 2,600 | 2,637 |
| 5.875% due 08/02/2021 | | 400 | 409 | 3.950% due 02/13/2050 | | 1,000 | 933 |
| Fortress Transportation & Infrastructure Investors LLC | | | | Informa PLC | | | |
| 6.500% due 10/01/2025 | | 7,563 | 7,479 | 2.125% due 10/06/2025 | EUR | 18,000 | 21,071 |
| 6.750% due 03/15/2022 | | 12,084 | 12,020 | Intelsat Connect Finance S.A. | | | |
| Fresenius U.S. Finance II, Inc. | | | | 9.500% due 02/15/2023 (d) | \$ | 3,960 | 1,161 |
| 4.250% due 02/01/2021 | | 190 | 192 | Intelsat Jackson Holdings S.A. (d) | | | |
| G4S International Finance PLC | | | | 5.500% due 08/01/2023 | | 12,486 | 7,351 |
| 1.500% due 01/09/2023 | EUR | 1,400 | 1,647 | 8.000% due 02/15/2024 | | 5,341 | 5,430 |
| Gap, Inc. | | | | 8.500% due 10/15/2024 | | 57,550 | 35,681 |
| 8.375% due 05/15/2023 | \$ | 2,697 | 3,014 | 9.750% due 07/15/2025 | | 29,732 | 18,630 |
| 8.625% due 05/15/2025 | | 11,906 | 13,085 | Intelsat Luxembourg S.A. | | | |
| 8.875% due 05/15/2027 | | 6,075 | 6,954 | 7.750% due 06/01/2021 (d) | | 20,642 | 980 |
| GATX Corp. | | | | InterContinental Hotels Group PLC | | | |
| 0.969% due 11/05/2021 | | 1,955 | 1,954 | 1.625% due 10/08/2024 | EUR | 9,600 | 11,160 |
| General Electric Co. | | | | 3.375% due 10/08/2028 | GBP | 5,500 | 7,150 |
| 4.250% due 05/01/2040 | | 821 | 867 | IQVIA, Inc. | | | |
| 4.350% due 05/01/2050 | | 27,887 | 29,761 | 2.875% due 09/15/2025 | EUR | 400 | 468 |
| 5.550% due 01/05/2026 | | 6,390 | 7,524 | 3.250% due 03/15/2025 | | 500 | 586 |
| 6.150% due 08/07/2037 | | 257 | 318 | JetBlue 2020-1 Class A Pass Through Trust | | | |
| 6.875% due 01/10/2039 | | 87 | 115 | 4.000% due 11/15/2032 | \$ | 7,300 | 7,554 |
| General Motors Co. | | | | Kinder Morgan, Inc. | | | |
| 6.800% due 10/01/2027 | | 1,138 | 1,399 | 7.750% due 01/15/2032 | | 2,500 | 3,424 |
| Greene King Finance PLC | | | | Kraft Heinz Foods Co. | | | |
| 1.859% due 12/15/2034 | GBP | 4,156 | 3,576 | 3.000% due 06/01/2026 | | 4,722 | 4,802 |
| 3.593% due 03/15/2035 | | 2,186 | 2,767 | 3.875% due 05/15/2027 | | 5,592 | 5,924 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|---|----------------|---------------|
| 3.950% due 07/15/2025 | 1,000 | 1,082 | 2.652% due 03/17/2026 | EUR 13,100 | 15,462 |
| 4.250% due 03/01/2031 | 4,862 | 5,285 | 3.522% due 09/17/2025 | \$ 8,300 | 8,369 |
| 5.500% due 06/01/2050 | 2,388 | 2,733 | 4.345% due 09/17/2027 | 8,300 | 8,338 |
| 6.500% due 02/09/2040 | 300 | 382 | Noble Holding International Ltd. | | |
| 7.125% due 08/01/2039 | 4,200 | 5,680 | 7.875% due 02/01/2026 (d) | 10,687 | 2,603 |
| L Brands, Inc. | | | Nokia OYJ | | |
| 6.875% due 07/01/2025 | 1,100 | 1,181 | 2.375% due 05/15/2025 | EUR 1,300 | 1,574 |
| Level 3 Financing, Inc. | | | 3.125% due 05/15/2028 | 2,500 | 3,143 |
| 3.400% due 03/01/2027 | 506 | 542 | Norwegian Air Shuttle ASA 2016-1 Class A Pass-Through Trust | | |
| 3.875% due 11/15/2029 | 2,218 | 2,401 | 4.875% due 05/10/2028 | \$ 417 | 379 |
| Marriott International, Inc. | | | NVR, Inc. | | |
| 4.625% due 06/15/2030 | 516 | 551 | 3.000% due 05/15/2030 | 1,161 | 1,246 |
| Marriott Ownership Resorts, Inc. | | | NXP BV | | |
| 6.125% due 09/15/2025 | 1,300 | 1,358 | 3.400% due 05/01/2030 | 466 | 513 |
| Melco Resorts Finance Ltd. | | | 4.300% due 06/18/2029 | 2,200 | 2,556 |
| 5.375% due 12/04/2029 | 3,700 | 3,572 | Occidental Petroleum Corp. | | |
| 5.625% due 07/17/2027 | 300 | 305 | 1.730% due 08/15/2022 | 5,260 | 4,841 |
| Memorial Sloan-Kettering Cancer Center | | | Oracle Corp. | | |
| 2.955% due 01/01/2050 | 1,700 | 1,750 | 3.850% due 04/01/2060 | 1,835 | 2,091 |
| MGM China Holdings Ltd. | | | 4.000% due 07/15/2046 | 514 | 596 |
| 5.250% due 06/18/2025 | 4,500 | 4,544 | Ortho-Clinical Diagnostics, Inc. | | |
| Micron Technology, Inc. | | | 7.250% due 02/01/2028 | 1,556 | 1,629 |
| 4.663% due 02/15/2030 | 3,365 | 3,941 | 7.375% due 06/01/2025 | 638 | 674 |
| 5.327% due 02/06/2029 | 2,532 | 3,035 | Pacific Drilling S.A. | | |
| Mitchells & Butlers Finance PLC | | | 8.375% due 10/01/2023 | 8,217 | 1,012 |
| 0.700% due 12/15/2030 | 552 | 465 | Par Pharmaceutical, Inc. | | |
| 6.013% due 12/15/2028 | GBP 965 | 1,271 | 7.500% due 04/01/2027 | 2,332 | 2,475 |
| NCL Corp. Ltd. | | | PayPal Holdings, Inc. | | |
| 3.625% due 12/15/2024 | \$ 240 | 166 | 3.250% due 06/01/2050 | 1,107 | 1,199 |
| NetApp, Inc. | | | PeaceHealth Obligated Group | | |
| 2.700% due 06/22/2030 | 5,400 | 5,536 | 3.218% due 11/15/2050 | 3,100 | 3,077 |
| Netflix, Inc. | | | Pelabuhan Indonesia III Persero PT | | |
| 3.625% due 05/15/2027 | EUR 3,900 | 4,924 | 4.500% due 05/02/2023 | 1,600 | 1,693 |
| 3.625% due 06/15/2030 | 18,776 | 23,914 | Petroleos de Venezuela S.A. (d) | | |
| 3.875% due 11/15/2029 | 8,217 | 10,649 | 5.375% due 04/12/2027 | 11,932 | 465 |
| 4.625% due 05/15/2029 | 7,600 | 10,313 | 5.500% due 04/12/2037 | 10,372 | 405 |
| 4.875% due 06/15/2030 | \$ 3,100 | 3,544 | 6.000% due 05/16/2024 | 8,283 | 340 |
| 5.375% due 11/15/2029 | 980 | 1,149 | 6.000% due 11/15/2026 | 13,183 | 514 |
| New Red Finance, Inc. | | | 9.000% due 11/17/2021 | 400 | 16 |
| 4.250% due 05/15/2024 | 4,823 | 4,927 | 9.750% due 05/17/2035 | 4,730 | 184 |
| 4.375% due 01/15/2028 | 387 | 392 | Petroleos Mexicanos | | |
| Nissan Motor Acceptance Corp. | | | 5.350% due 02/12/2028 | 880 | 753 |
| 1.114% due 01/13/2022 | 200 | 198 | 5.950% due 01/28/2031 | 13,650 | 11,442 |
| 1.900% due 09/14/2021 | 371 | 373 | 6.490% due 01/23/2027 | 6,170 | 5,757 |
| 3.875% due 09/21/2023 | 2,000 | 2,090 | 6.500% due 03/13/2027 | 9,282 | 8,633 |
| Nissan Motor Co. Ltd. | | | 6.500% due 01/23/2029 | 21,284 | 19,010 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|---|----------------|---------------|
| 6.750% due 09/21/2047 | 390 | 303 | 3.550% due 04/15/2024 | 1,000 | 1,056 |
| 6.840% due 01/23/2030 | 31,536 | 28,272 | 4.125% due 07/15/2023 | 200 | 212 |
| 6.950% due 01/28/2060 | 7,790 | 6,102 | Southwest Airlines Co. | | |
| 7.690% due 01/23/2050 | 2,430 | 2,023 | 4.750% due 05/04/2023 | 1,339 | 1,435 |
| PetSmart, Inc. | | | 5.125% due 06/15/2027 | 3,210 | 3,574 |
| 5.875% due 06/01/2025 | 563 | 577 | 5.250% due 05/04/2025 | 1,134 | 1,259 |
| Post Holdings, Inc. | | | Spanish Broadcasting System, Inc. | | |
| 4.625% due 04/15/2030 | 1,377 | 1,417 | 12.500% due 04/15/2049 (d) | 818 | 756 |
| QVC, Inc. | | | Sprint Spectrum Co. LLC | | |
| 4.450% due 02/15/2025 | 1,910 | 1,958 | 3.360% due 09/20/2021 | 1,250 | 1,264 |
| 4.850% due 04/01/2024 | 2,121 | 2,219 | 4.738% due 03/20/2025 | 5,200 | 5,672 |
| 5.950% due 03/15/2043 | 5,338 | 5,151 | 5.152% due 03/20/2028 | 18,240 | 21,299 |
| Radiology Partners, Inc. | | | Staples, Inc. | | |
| 9.250% due 02/01/2028 | 979 | 1,046 | 7.500% due 04/15/2026 | 255 | 239 |
| Refinitiv U.S. Holdings, Inc. | | | Syngenta Finance NV | | |
| 4.500% due 05/15/2026 | EUR 14,530 | 17,726 | 3.375% due 04/16/2026 | EUR 25,000 | 31,358 |
| RELX Capital, Inc. | | | 3.933% due 04/23/2021 | \$ 1,600 | 1,621 |
| 3.000% due 05/22/2030 | \$ 312 | 337 | 4.441% due 04/24/2023 | 5,300 | 5,607 |
| Rite Aid Corp. | | | 4.892% due 04/24/2025 | 800 | 868 |
| 7.500% due 07/01/2025 | 1,815 | 1,818 | 5.182% due 04/24/2028 | 1,800 | 1,971 |
| 8.000% due 11/15/2026 | 1,540 | 1,546 | TEGNA, Inc. | | |
| Roadster Finance DAC | | | 4.625% due 03/15/2028 | 1,603 | 1,585 |
| 1.625% due 12/09/2024 | EUR 200 | 232 | Tenet Healthcare Corp. | | |
| 2.375% due 12/08/2027 | 1,000 | 1,157 | 4.625% due 07/15/2024 | 167 | 170 |
| Rolls-Royce PLC | | | Teva Pharmaceutical Finance Co. BV | | |
| 4.625% due 02/16/2026 | 6,600 | 7,707 | 3.650% due 11/10/2021 | 900 | 893 |
| 5.750% due 10/15/2027 | GBP 5,200 | 6,746 | Teva Pharmaceutical Finance IV BV | | |
| Royal Caribbean Cruises Ltd. | | | 3.650% due 11/10/2021 | 418 | 415 |
| 9.125% due 06/15/2023 | \$ 2,500 | 2,606 | Teva Pharmaceutical Finance Netherlands II BV | | |
| 10.875% due 06/01/2023 | 7,622 | 8,326 | 1.250% due 03/31/2023 | EUR 1,800 | 1,956 |
| 11.500% due 06/01/2025 | 11,766 | 13,487 | 3.250% due 04/15/2022 | 12,900 | 15,081 |
| Russian Railways Via RZD Capital PLC | | | 6.000% due 01/31/2025 | 2,700 | 3,275 |
| 3.374% due 05/20/2021 | EUR 7,700 | 9,122 | Teva Pharmaceutical Finance Netherlands III BV | | |
| 7.487% due 03/25/2031 | GBP 6,300 | 11,024 | 2.200% due 07/21/2021 | \$ 6,579 | 6,489 |
| SABIC Capital I BV | | | Textron, Inc. | | |
| 3.000% due 09/14/2050 | \$ 5,300 | 5,179 | 0.793% due 11/10/2020 | 3,770 | 3,773 |
| Sands China Ltd. | | | Times Square Hotel Trust | | |
| 3.800% due 01/08/2026 | 2,800 | 2,875 | 8.528% due 08/01/2026 | 1,504 | 1,638 |
| 4.375% due 06/18/2030 | 2,700 | 2,776 | Topaz Solar Farms LLC | | |
| 4.600% due 08/08/2023 | 3,100 | 3,308 | 4.875% due 09/30/2039 | 6,136 | 6,677 |
| 5.125% due 08/08/2025 | 4,500 | 4,856 | 5.750% due 09/30/2039 | 8,598 | 9,775 |
| 5.400% due 08/08/2028 | 5,200 | 5,666 | TransDigm, Inc. | | |
| Six Flags Theme Parks, Inc. | | | 5.500% due 11/15/2027 | 900 | 880 |
| 7.000% due 07/01/2025 | 921 | 977 | Transocean Guardian Ltd. | | |
| SMBC Aviation Capital Finance DAC | | | 5.875% due 01/15/2024 | 810 | 496 |
| 2.650% due 07/15/2021 | 400 | 403 | Transocean, Inc. | | |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|---------------------------------------|----------------|------------------|
| 7.250% due 11/01/2025 | 2,595 | 869 | 0.250% due 02/16/2021 | 4,688 | 5,469 |
| 7.500% due 01/15/2026 | 1,783 | 383 | 0.500% due 06/20/2022 | 875 | 1,028 |
| 8.000% due 02/01/2027 | 3,062 | 850 | Walt Disney Co. | | |
| Triumph Group, Inc. | | | 3.500% due 05/13/2040 | \$ 3,960 | 4,437 |
| 5.250% due 06/01/2022 | 486 | 416 | 3.600% due 01/13/2051 | 7,014 | 7,840 |
| 6.250% due 09/15/2024 | 1,541 | 1,334 | 3.800% due 05/13/2060 | 4,597 | 5,294 |
| U.S. Renal Care, Inc. | | | Western Digital Corp. | | |
| 10.625% due 07/15/2027 | 1,282 | 1,369 | 4.750% due 02/15/2026 | 4,492 | 4,844 |
| United Airlines 2020-1 Class A Pass Through Trust | | | Western Midstream Operating LP | | |
| 5.875% due 10/15/2027 | 19,900 | 20,013 | 2.074% due 01/13/2023 | 1,048 | 975 |
| United Group BV | | | 6.250% due 02/01/2050 | 786 | 723 |
| 3.125% due 02/15/2026 | EUR 5,694 | 6,219 | Windstream Escrow LLC | | |
| 3.250% due 02/15/2026 | 1,900 | 2,083 | 7.750% due 08/15/2028 | 11,607 | 11,230 |
| 3.625% due 02/15/2028 | 6,000 | 6,544 | Wyndham Destinations, Inc. | | |
| 4.875% due 07/01/2024 | 565 | 660 | 3.900% due 03/01/2023 | 1,682 | 1,635 |
| Univision Communications, Inc. | | | 4.250% due 03/01/2022 | 115 | 116 |
| 5.125% due 02/15/2025 | \$ 14,429 | 14,204 | 4.625% due 03/01/2030 | 1,093 | 1,048 |
| 6.625% due 06/01/2027 | 2,048 | 2,075 | 5.650% due 04/01/2024 | 5,058 | 5,188 |
| 9.500% due 05/01/2025 | 1,646 | 1,790 | 6.000% due 04/01/2027 | 1,464 | 1,512 |
| Valaris PLC (d) | | | Wynn Macau Ltd. | | |
| 5.750% due 10/01/2044 | 4,598 | 224 | 5.125% due 12/15/2029 | 2,000 | 1,855 |
| 7.750% due 02/01/2026 | 864 | 42 | 5.500% due 01/15/2026 | 6,300 | 6,122 |
| Vale Overseas Ltd. | | | 5.500% due 10/01/2027 | 400 | 376 |
| 3.750% due 07/08/2030 | 2,200 | 2,319 | 5.625% due 08/26/2028 | 400 | 385 |
| 6.250% due 08/10/2026 | 3,616 | 4,319 | Zayo Group Holdings, Inc. | | |
| 6.875% due 11/21/2036 | 1,207 | 1,624 | 4.000% due 03/01/2027 | 11,004 | 10,815 |
| 6.875% due 11/10/2039 | 951 | 1,306 | 6.125% due 03/01/2028 | 1,762 | 1,780 |
| Vale S.A. | | | Zimmer Biomet Holdings, Inc. | | |
| 3.750% due 01/10/2023 | EUR 1,500 | 1,854 | 1.164% due 11/15/2027 | EUR 900 | 1,076 |
| ViaSat, Inc. | | | | | <u>1,609,370</u> |
| 5.625% due 09/15/2025 | \$ 3,363 | 3,387 | | | |
| 6.500% due 07/15/2028 | 3,300 | 3,412 | | | |
| VMware, Inc. | | | 公益事業 4.8% | | |
| 3.900% due 08/21/2027 | 540 | 597 | AT&T, Inc. | | |
| 4.700% due 05/15/2030 | 1,228 | 1,452 | 2.250% due 02/01/2032 | \$ 9,248 | 9,088 |
| Volkswagen Bank GmbH | | | 3.100% due 02/01/2043 | 12,371 | 11,870 |
| 0.000% due 06/15/2021 | EUR 900 | 1,049 | 3.300% due 02/01/2052 | 13,551 | 12,470 |
| Volkswagen Financial Services AG | | | 3.500% due 06/01/2041 | 14,544 | 14,784 |
| 0.319% due 02/15/2021 | 7,300 | 8,516 | 3.500% due 02/01/2061 | 13,084 | 12,197 |
| 0.625% due 04/01/2022 | 5,349 | 6,297 | 3.650% due 06/01/2051 | 13,724 | 13,442 |
| Volkswagen Financial Services NV | | | 3.850% due 06/01/2060 | 10,556 | 10,465 |
| 1.125% due 09/18/2023 | GBP 11,200 | 14,500 | CenturyLink, Inc. | | |
| 1.625% due 11/30/2022 | 3,300 | 4,326 | 4.000% due 02/15/2027 | 1,462 | 1,497 |
| 1.875% due 09/07/2021 | 300 | 391 | China Resources Gas Group Ltd. | | |
| Volkswagen Leasing GmbH | | | 4.500% due 04/05/2022 | 400 | 417 |
| 0.000% due 07/06/2021 | EUR 1,000 | 1,165 | Edison International | | |
| | | | 2.400% due 09/15/2022 | 3,161 | 3,211 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|--|----------------|---------------|
| 2.950% due 03/15/2023 | 118 | 122 | 4.000% due 12/01/2046 (d) | 3,144 | 2,957 |
| 3.125% due 11/15/2022 | 1,688 | 1,743 | 4.250% due 08/01/2023 | 3,735 | 3,956 |
| 3.550% due 11/15/2024 | 1,887 | 1,994 | 4.250% due 03/15/2046 (d) | 5,219 | 5,038 |
| 5.750% due 06/15/2027 | 1,380 | 1,569 | 4.300% due 03/15/2045 (d) | 2,800 | 2,703 |
| El Paso Natural Gas Co. LLC | | | 4.450% due 04/15/2042 (d) | 4,333 | 4,344 |
| 8.625% due 01/15/2022 | 1,900 | 2,072 | 4.500% due 07/01/2040 | 39,210 | 40,134 |
| Enable Midstream Partners LP | | | 4.500% due 12/15/2041 (d) | 743 | 733 |
| 4.950% due 05/15/2028 | 424 | 407 | 4.550% due 07/01/2030 | 49,595 | 53,547 |
| FirstEnergy Corp. | | | 4.600% due 06/15/2043 | 1,794 | 1,810 |
| 3.400% due 03/01/2050 | 300 | 277 | 4.650% due 08/01/2028 | 100 | 108 |
| Gazprom Neft OAO Via GPN Capital S.A. | | | 4.750% due 02/15/2044 (d) | 2,707 | 2,765 |
| 4.375% due 09/19/2022 | 11,935 | 12,463 | 4.950% due 07/01/2050 | 25,950 | 27,449 |
| 6.000% due 11/27/2023 | 28,785 | 32,012 | Pan American Energy LLC | | |
| Gazprom PJSC Via Gaz Capital S.A. | | | 30.125% due 11/20/2020 | ARS 265,660 | 1,792 |
| 2.250% due 11/22/2024 | EUR 100 | 118 | Petrobras Global Finance BV | | |
| 2.949% due 01/24/2024 | 450 | 544 | 5.093% due 01/15/2030 | \$ 27,941 | 29,296 |
| 3.600% due 02/26/2021 | 3,624 | 4,272 | 6.250% due 12/14/2026 | GBP 6,234 | 9,026 |
| 4.950% due 03/23/2027 | \$ 1,200 | 1,337 | 6.625% due 01/16/2034 | 2,900 | 4,191 |
| 4.950% due 02/06/2028 | 1,000 | 1,117 | 6.850% due 06/05/2115 | \$ 216 | 233 |
| 5.150% due 02/11/2026 | 5,700 | 6,357 | Plains All American Pipeline LP | | |
| 5.999% due 01/23/2021 | 2,322 | 2,351 | 6.650% due 01/15/2037 | 416 | 443 |
| 6.510% due 03/07/2022 | 6,638 | 7,055 | Rio Oil Finance Trust Series 2014-1 | | |
| 7.288% due 08/16/2037 | 500 | 702 | 9.250% due 07/06/2024 | 2,244 | 2,468 |
| 8.625% due 04/28/2034 | 2,372 | 3,549 | Rio Oil Finance Trust Series 2014-3 | | |
| Odebrecht Drilling Norbe VIIIIX Ltd. | | | 9.750% due 01/06/2027 | 748 | 859 |
| 6.350% due 12/01/2021 | 135 | 125 | Rio Oil Finance Trust Series 2018-1 | | |
| Odebrecht Offshore Drilling Finance Ltd. | | | 8.200% due 04/06/2028 | 2,744 | 3,056 |
| 6.720% due 12/01/2022 | 220 | 200 | Sabine Pass Liquefaction LLC | | |
| Pacific Gas & Electric Co. | | | 4.500% due 05/15/2030 | 6,588 | 7,381 |
| 2.100% due 08/01/2027 | 2,800 | 2,708 | San Diego Gas & Electric Co. | | |
| 2.500% due 02/01/2031 | 2,600 | 2,464 | 3.750% due 06/01/2047 | 62 | 71 |
| 2.950% due 03/01/2026 (d) | 8,630 | 8,755 | Southern California Edison Co. | | |
| 3.150% due 01/01/2026 | 25,440 | 26,055 | 2.850% due 08/01/2029 | 294 | 310 |
| 3.250% due 06/15/2023 (d) | 8,640 | 8,910 | 3.650% due 03/01/2028 | 118 | 130 |
| 3.300% due 03/15/2027 | 3,838 | 3,890 | 3.650% due 02/01/2050 | 783 | 820 |
| 3.300% due 12/01/2027 (d) | 14,666 | 14,893 | 4.125% due 03/01/2048 | 173 | 192 |
| 3.300% due 08/01/2040 | 1,642 | 1,500 | 4.875% due 03/01/2049 | 346 | 412 |
| 3.400% due 08/15/2024 (d) | 6,570 | 6,823 | 5.750% due 04/01/2035 | 196 | 259 |
| 3.450% due 07/01/2025 | 12,102 | 12,620 | 6.000% due 01/15/2034 | 54 | 72 |
| 3.500% due 06/15/2025 | 8,068 | 8,418 | 6.650% due 04/01/2029 | 578 | 712 |
| 3.500% due 08/01/2050 | 7,200 | 6,536 | Southern California Gas Co. | | |
| 3.750% due 02/15/2024 (d) | 10,188 | 10,632 | 5.125% due 11/15/2040 | 32 | 41 |
| 3.750% due 07/01/2028 | 13,613 | 14,061 | Sprint Communications, Inc. | | |
| 3.750% due 08/15/2042 | 418 | 387 | 6.000% due 11/15/2022 | 3,934 | 4,216 |
| 3.850% due 11/15/2023 (d) | 1,830 | 1,924 | Sprint Corp. | | |
| 3.950% due 12/01/2047 | 1,900 | 1,784 | 7.125% due 06/15/2024 | 2,998 | 3,452 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|-----------------------|----------------|---------------|----------------------------|----------------|---------------|
| 米国政府機関債 32.9% | | | | | |
| Fannie Mae | | | | | |
| 2.500% due 10/01/2022 | 110 | 115 | 5.500% due 09/01/2037 | 5 | 5 |
| 3.000% due 09/01/2049 | 408 | 441 | 5.500% due 02/01/2038 | 4 | 4 |
| 3.000% due 03/01/2050 | 36,923 | 39,103 | 5.500% due 04/01/2038 | 25 | 28 |
| 3.500% due 08/01/2042 | 42 | 46 | 6.000% due 08/01/2031 | 27 | 28 |
| 3.500% due 09/01/2047 | 505 | 535 | 6.000% due 06/01/2032 | 5 | 6 |
| 3.500% due 03/01/2048 | 138 | 145 | 6.000% due 09/01/2039 | 401 | 438 |
| 3.500% due 04/01/2048 | 243 | 258 | 6.000% due 10/01/2047 | 27 | 30 |
| 4.000% due 07/01/2040 | 63 | 68 | 6.051% due 05/25/2048 (f) | 4,158 | 804 |
| 4.000% due 12/01/2041 | 109 | 115 | 6.500% due 01/01/2037 | 3 | 4 |
| 4.000% due 07/01/2042 | 213 | 224 | 6.500% due 10/01/2037 | 6 | 6 |
| 4.000% due 08/01/2042 | 41 | 44 | 7.000% due 09/01/2031 | 34 | 34 |
| 4.000% due 09/01/2042 | 278 | 293 | 7.000% due 05/01/2037 | 1 | 1 |
| 4.000% due 11/01/2045 | 265 | 287 | 7.500% due 09/01/2032 | 9 | 9 |
| 4.000% due 03/01/2047 | 114 | 123 | Fannie Mae, TBA (g) | | |
| 4.000% due 04/01/2047 | 563 | 618 | 2.000% due 01/01/2051 | 11,900 | 12,224 |
| 4.000% due 08/01/2047 | 11,786 | 12,663 | 2.500% due 01/01/2036 | 3,000 | 3,119 |
| 4.000% due 10/01/2047 | 562 | 603 | 2.500% due 01/01/2051 | 436,100 | 453,220 |
| 4.000% due 12/01/2047 | 134 | 143 | 3.000% due 11/01/2035 | 9,500 | 9,947 |
| 4.000% due 01/01/2048 | 146 | 157 | 3.000% due 12/01/2050 | 26,600 | 27,807 |
| 4.000% due 02/01/2048 | 1,556 | 1,669 | 3.500% due 11/01/2050 | 300,000 | 316,822 |
| 4.000% due 07/01/2048 | 21,290 | 22,715 | 3.500% due 12/01/2050 | 447,200 | 472,503 |
| 4.000% due 08/01/2048 | 13,914 | 14,846 | 4.000% due 11/01/2050 | 55,000 | 58,753 |
| 4.000% due 09/01/2048 | 13,617 | 14,564 | 4.000% due 12/01/2050 | 16,700 | 17,853 |
| 4.000% due 11/01/2048 | 44,579 | 47,575 | Freddie Mac | | |
| 4.000% due 12/01/2048 | 1,645 | 1,756 | 3.000% due 11/01/2046 | 144 | 152 |
| 4.000% due 03/01/2049 | 16,998 | 18,141 | 3.000% due 12/01/2047 | 5,153 | 5,384 |
| 4.000% due 08/01/2049 | 680 | 726 | 3.000% due 03/01/2048 | 297 | 310 |
| 4.500% due 05/01/2033 | 17 | 18 | 3.500% due 10/01/2047 | 5,454 | 5,787 |
| 4.500% due 07/01/2033 | 33 | 35 | 3.500% due 12/01/2047 | 1,829 | 1,937 |
| 4.500% due 05/01/2035 | 7 | 7 | 3.500% due 03/01/2048 | 7,303 | 7,751 |
| 4.500% due 02/01/2038 | 2 | 2 | 3.500% due 04/01/2048 | 3,239 | 3,440 |
| 4.500% due 01/01/2041 | 371 | 395 | 3.500% due 10/01/2048 | 3,576 | 3,770 |
| 4.750% due 06/01/2033 | 195 | 207 | 3.500% due 12/01/2048 | 8,048 | 8,523 |
| 5.000% due 10/01/2035 | 71 | 74 | 3.500% due 03/01/2049 | 5,338 | 5,630 |
| 5.000% due 12/01/2035 | 226 | 244 | 4.000% due 09/01/2033 | 4 | 5 |
| 5.000% due 10/01/2036 | 6 | 7 | 4.000% due 04/01/2047 | 884 | 951 |
| 5.000% due 05/01/2038 | 4 | 4 | 4.000% due 05/01/2047 | 882 | 948 |
| 5.000% due 11/01/2039 | 7 | 8 | 4.000% due 08/01/2047 | 1,460 | 1,566 |
| 5.000% due 10/01/2051 | 176 | 191 | 4.000% due 08/01/2048 | 2,306 | 2,461 |
| 5.500% due 07/01/2033 | 30 | 34 | 4.000% due 09/01/2048 | 955 | 1,019 |
| 5.500% due 06/01/2035 | 776 | 842 | 4.000% due 10/01/2048 | 991 | 1,058 |
| 5.500% due 04/01/2036 | 2 | 2 | 4.000% due 12/01/2048 | 29,027 | 31,263 |
| 5.500% due 11/01/2036 | 4 | 5 | 4.000% due 01/01/2049 | 2,349 | 2,507 |
| 5.500% due 03/01/2037 | 15 | 16 | 4.000% due 02/01/2049 | 12,190 | 13,126 |
| | | | 4.000% due 03/01/2049 | 952 | 1,025 |
| | | | 5.000% due 06/01/2034 | 191 | 208 |

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|----------------------------|----------------|------------------|
| 5.000% due 08/01/2035 | 46 | 48 |
| 5.000% due 01/01/2037 | 4 | 4 |
| 5.000% due 01/01/2038 | 2 | 2 |
| 5.500% due 01/01/2035 | 1,207 | 1,342 |
| 5.500% due 05/01/2037 | 5 | 5 |
| 5.500% due 06/01/2037 | 209 | 224 |
| 5.500% due 07/01/2037 | 36 | 37 |
| 5.750% due 05/01/2037 | 410 | 470 |
| 6.000% due 07/01/2037 | 48 | 52 |
| 6.402% due 06/15/2042 (f) | 59 | 12 |
| Ginnie Mae | | |
| 4.000% due 04/20/2047 | 4,651 | 5,040 |
| 4.000% due 05/20/2047 | 85,069 | 91,941 |
| 4.000% due 06/20/2047 | 39,860 | 43,082 |
| 4.000% due 07/20/2047 | 36,319 | 39,463 |
| 4.000% due 02/20/2048 | 26,749 | 28,860 |
| 4.500% due 01/20/2040 | 180 | 194 |
| 4.500% due 03/20/2040 | 24 | 26 |
| 5.000% due 08/20/2030 | 435 | 476 |
| 5.000% due 05/20/2040 | 509 | 555 |
| 5.000% due 11/20/2040 | 20 | 21 |
| 5.000% due 04/20/2041 | 8 | 8 |
| 5.500% due 05/20/2038 | 8 | 9 |
| 5.500% due 06/20/2038 | 174 | 193 |
| 5.500% due 07/20/2038 | 80 | 86 |
| 5.500% due 08/20/2038 | 446 | 495 |
| 5.500% due 09/20/2038 | 80 | 88 |
| 5.500% due 10/20/2038 | 17 | 18 |
| 5.500% due 01/20/2039 | 11 | 12 |
| 5.500% due 02/20/2039 | 62 | 68 |
| 5.500% due 09/20/2039 | 142 | 157 |
| 5.500% due 10/20/2039 | 11 | 12 |
| 5.500% due 11/20/2039 | 411 | 453 |
| 5.500% due 12/20/2039 | 27 | 29 |
| 5.500% due 01/20/2040 | 206 | 223 |
| 5.500% due 06/20/2040 | 386 | 441 |
| 5.500% due 07/20/2040 | 516 | 560 |
| Ginnie Mae, TBA (g) | | |
| 2.500% due 12/01/2050 | 203,775 | 212,961 |
| 2.500% due 01/01/2051 | 865,625 | 902,921 |
| 4.000% due 11/01/2050 | 217,384 | 231,268 |
| 4.000% due 12/01/2050 | 758,400 | 807,311 |
| 米国政府機関債合計 | | 4,021,697 |
| (取得原価 \$4,004,134) | | |

国庫債券 6.9%

Treasury Inflation Protected Securities (h)

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|-----------------------|----------------|---------------|
| 0.125% due 10/15/2024 | 43,461 | 45,840 |
| 0.125% due 07/15/2030 | 34,062 | 37,425 |
| 0.250% due 07/15/2029 | 158,118 | 175,095 |
| 0.250% due 02/15/2050 | 24,061 | 27,696 |
| 0.375% due 01/15/2027 | 4,997 | 5,458 |
| 0.375% due 07/15/2027 | 1,339 | 1,476 |
| 0.625% due 07/15/2021 | 81 | 81 |
| 0.625% due 02/15/2043 | 1,470 | 1,780 |
| 0.750% due 07/15/2028 | 97,018 | 110,733 |
| 0.750% due 02/15/2042 | 5,866 | 7,261 |
| 0.750% due 02/15/2045 | 4,857 | 6,072 |
| 0.875% due 01/15/2029 | 53,601 | 61,821 |
| 0.875% due 02/15/2047 | 15,936 | 20,774 |
| 1.000% due 02/15/2046 | 5,265 | 6,970 |
| 1.000% due 02/15/2048 | 19,816 | 26,750 |
| 1.000% due 02/15/2049 | 61,665 | 84,131 |
| 1.375% due 02/15/2044 | 669 | 937 |
| 2.125% due 02/15/2040 | 3,006 | 4,545 |

U.S. Treasury Bonds

| | | |
|-----------------------|---------|---------|
| 2.250% due 08/15/2046 | 100 | 115 |
| 2.375% due 05/15/2029 | 134,400 | 152,350 |
| 2.625% due 02/15/2029 | 5,000 | 5,758 |
| 2.750% due 08/15/2047 | 2,830 | 3,562 |
| 3.000% due 08/15/2048 | 155 | 205 |
| 3.000% due 02/15/2049 | 77 | 102 |
| 3.125% due 05/15/2048 | 180 | 242 |

U.S. Treasury Notes

| | | |
|-----------------------|--------|--------|
| 1.625% due 02/15/2026 | 2,200 | 2,338 |
| 2.000% due 02/15/2025 | 11,021 | 11,813 |
| 2.000% due 08/15/2025 | 1,400 | 1,509 |
| 2.000% due 11/15/2026 | 800 | 871 |
| 2.250% due 11/15/2024 | 12,300 | 13,268 |
| 2.250% due 02/15/2027 | 28,000 | 30,955 |

国庫債券合計

(取得原価 \$778,623)

847,933**モーゲージ担保証券 34.4%**

Accredited Mortgage Loan Trust

| | | |
|---------------------------|-------|-------|
| 1.094% due 07/25/2035 | 9,806 | 9,658 |
| 1.844% due 07/25/2035 (d) | 715 | 665 |

ACE Securities Corporation Home Equity Loan Trust

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|--|----------------|---------------|---|----------------|---------------|
| 0.304% due 08/25/2036 | 6,540 | 6,344 | Atrium Hotel Portfolio Trust | | |
| 0.944% due 01/25/2035 | 1,058 | 1,041 | 1.578% due 06/15/2035 | 18,395 | 17,002 |
| 0.974% due 02/25/2034 | 6,677 | 6,624 | Banc of America Alternative Loan Trust (d) | | |
| 1.049% due 08/25/2035 | 5,023 | 4,908 | 4.581% due 04/25/2022 | 101 | 97 |
| Adjustable Rate Mortgage Trust | | | 6.000% due 07/25/2046 | 2,270 | 2,189 |
| 1.099% due 08/25/2035 | 5,045 | 4,856 | Banc of America Funding Trust | | |
| AFC Home Equity Loan Trust | | | 2.751% due 11/20/2034 | 681 | 705 |
| 0.959% due 06/25/2029 | 2,062 | 1,696 | 3.620% due 06/20/2036 | 6,169 | 5,987 |
| Alternative Loan Trust | | | 3.882% due 02/20/2035 | 2,007 | 2,144 |
| 0.319% due 01/25/2037 (d) | 2,308 | 2,617 | 4.109% due 01/20/2047 (d) | 151 | 148 |
| 0.319% due 07/25/2046 | 2,591 | 3,013 | Bayview Opportunity Master Fund IVa Trust | | |
| 0.329% due 07/25/2036 | 9,514 | 8,974 | 3.475% due 06/28/2034 | 2,615 | 2,625 |
| 0.339% due 08/25/2046 (d) | 13,003 | 12,483 | BCAP LLC Trust | | |
| 0.341% due 09/20/2046 | 1,401 | 1,242 | 0.556% due 07/26/2036 | 137 | 136 |
| 0.349% due 05/25/2036 | 17,628 | 15,093 | 5.876% due 04/26/2037 | 3,968 | 3,077 |
| 0.361% due 03/20/2046 | 8,106 | 6,914 | 6.000% due 04/26/2036 | 7,024 | 5,675 |
| 0.399% due 12/25/2046 | 21,968 | 20,573 | Bear Stearns Adjustable Rate Mortgage Trust | | |
| 0.419% due 07/25/2036 | 22,397 | 19,480 | 3.117% due 11/25/2034 | 288 | 283 |
| 0.471% due 12/20/2035 | 7,845 | 7,303 | Bear Stearns Alternative-A Trust | | |
| 0.749% due 01/25/2036 | 2,926 | 2,734 | 0.319% due 04/25/2037 | 9,090 | 8,204 |
| 2.232% due 08/25/2035 (d) | 548 | 494 | 0.569% due 11/25/2046 | 11,283 | 10,577 |
| 2.737% due 09/25/2034 | 1,199 | 1,196 | Bear Stearns Asset-Backed Securities I Trust | | |
| 3.118% due 08/25/2035 (d) | 636 | 608 | 0.389% due 02/25/2037 | 6,174 | 7,393 |
| 5.500% due 06/25/2035 | 6,883 | 6,877 | 0.509% due 04/25/2036 | 10,208 | 10,106 |
| 5.500% due 08/25/2035 (d) | 82 | 81 | 0.549% due 02/25/2036 (d) | 6,606 | 6,576 |
| 5.500% due 02/25/2036 (d) | 20 | 17 | 0.549% due 05/25/2036 (d) | 10,287 | 4,355 |
| 6.000% due 07/25/2037 (d) | 30,770 | 22,087 | 0.579% due 12/25/2035 | 5,666 | 5,672 |
| 7.000% due 10/25/2037 | 33,693 | 18,927 | 0.649% due 12/25/2035 | 911 | 902 |
| Ameriquest Mortgage Securities Trust | | | 0.849% due 11/25/2035 (d) | 4,224 | 4,002 |
| 0.489% due 04/25/2036 | 7,675 | 7,593 | 0.869% due 12/25/2035 | 9,268 | 6,880 |
| 0.559% due 03/25/2036 | 27,500 | 26,360 | 1.169% due 06/25/2034 | 7,031 | 7,016 |
| <i>Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates</i> | | | 1.199% due 08/25/2037 | 23,537 | 21,413 |
| 1.219% due 09/25/2032 | 360 | 364 | 6.451% due 05/25/2036 (f) | 10,287 | 627 |
| 1.904% due 10/25/2034 | 9,000 | 8,932 | Bear Stearns Asset-Backed Securities Trust | | |
| Argent Mortgage Loan Trust | | | 0.409% due 10/25/2036 | 618 | 618 |
| 0.629% due 05/25/2035 | 27,798 | 25,467 | 2.173% due 06/25/2035 | 3,368 | 3,368 |
| Argent Securities Trust | | | 5.500% due 11/25/2033 | 6,144 | 6,468 |
| 0.329% due 04/25/2036 | 8,378 | 3,985 | Bear Stearns Mortgage Funding Trust | | |
| <i>Argent Securities, Inc. Asset-Backed Pass-Through Certificates</i> | | | 0.349% due 02/25/2037 (d) | 7,851 | 7,231 |
| 0.659% due 10/25/2035 | 36,400 | 34,210 | Business Loan Express Business Loan Trust | | |
| 2.849% due 09/25/2033 | 1,641 | 1,646 | 0.439% due 09/25/2038 | 1,848 | 1,534 |
| Asset-Backed Funding Certificates Trust | | | 0.699% due 09/25/2038 | 896 | 741 |
| 0.809% due 03/25/2035 | 9,929 | 9,595 | 1.249% due 09/25/2038 | 65 | 53 |
| 0.884% due 06/25/2035 | 12,354 | 12,092 | Canada Square Funding PLC | | |
| <i>Asset-Backed Securities Corporation Home Equity Loan Trust</i> | | | 1.156% due 10/17/2051 | GBP 40,128 | 51,798 |
| 0.459% due 05/25/2036 (d) | 37,652 | 36,891 | Canterbury Finance No.1 PLC | | |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|--|----------------|---------------|
| 1.413% due 05/16/2056 | 26,220 | 33,812 | 0.369% due 08/25/2037 | 25,800 | 22,510 |
| CBA Commercial Small Balance Commercial Mortgage | | | 0.379% due 05/25/2037 (d) | 12,783 | 11,256 |
| 6.040% due 01/25/2039 (d) | \$ 1,262 | 967 | 0.379% due 10/25/2047 | 20,727 | 20,087 |
| Centex Home Equity Loan Trust | | | 0.389% due 05/25/2036 | 9,982 | 7,958 |
| 0.794% due 03/25/2035 | 5,514 | 5,415 | 0.399% due 02/25/2036 | 1,500 | 1,393 |
| CGMS Commercial Mortgage Trust | | | 0.499% due 03/25/2036 (d) | 1,723 | 1,601 |
| 1.248% due 07/15/2030 | 9,749 | 9,342 | 0.549% due 06/25/2036 | 6,300 | 6,182 |
| Chase Mortgage Finance Trust | | | 0.569% due 01/25/2045 | 4,569 | 4,540 |
| 3.770% due 12/25/2035 (d) | 6,417 | 6,206 | 0.589% due 04/25/2036 | 7,620 | 7,605 |
| ChaseFlex Trust | | | 0.649% due 08/26/2033 | 313 | 303 |
| 0.449% due 07/25/2037 | 1,276 | 1,126 | 0.879% due 06/25/2035 | 7,000 | 6,620 |
| Chevy Chase Funding LLC Mortgage-Backed Certificates | | | Countrywide Home Loan Mortgage Pass-Through Trust | | |
| 0.509% due 03/25/2035 | 551 | 552 | 2.856% due 11/25/2034 | 12 | 11 |
| CIT Mortgage Loan Trust | | | 3.099% due 10/20/2035 (d) | 5,825 | 5,551 |
| 1.499% due 10/25/2037 | 13,509 | 13,568 | 3.192% due 11/25/2037 | 6,368 | 6,165 |
| Citigroup Commercial Mortgage Trust | | | 3.556% due 06/25/2034 | 1 | 2 |
| 0.287% due 03/10/2047 (f) | 25,400 | 259 | 3.848% due 03/25/2037 (d) | 7,897 | 7,874 |
| Citigroup Mortgage Loan Trust | | | 5.500% due 11/25/2035 (d) | 7,525 | 5,920 |
| 0.289% due 12/25/2036 | 4,657 | 4,528 | 5.750% due 10/25/2022 | 351 | 342 |
| 0.409% due 01/25/2037 | 1,424 | 1,420 | 6.000% due 07/25/2036 | 25,911 | 20,573 |
| 0.549% due 03/25/2037 | 13,335 | 13,258 | 6.000% due 11/25/2037 | 5,992 | 4,785 |
| 0.969% due 09/25/2037 | 23,595 | 20,485 | Credit Suisse First Boston Mortgage Securities Corp. | | |
| 1.492% due 08/25/2036 | 15,972 | 7,458 | 2.598% due 01/25/2033 | 1,513 | 1,487 |
| 3.404% due 07/25/2037 (d) | 4,710 | 4,405 | Credit Suisse Mortgage Capital | | |
| 3.411% due 08/25/2036 | 7,010 | 6,324 | 0.318% due 11/27/2036 | 7,393 | 7,989 |
| 3.763% due 11/25/2038 | 401 | 409 | 3.000% due 01/29/2036 | 1,473 | 1,487 |
| 6.750% due 05/25/2036 (d) | 11,652 | 8,341 | 3.000% due 06/27/2037 | 4,369 | 4,361 |
| Citigroup Mortgage Loan Trust, Inc. | | | 6.012% due 10/26/2036 | 246 | 239 |
| 0.729% due 07/25/2035 | 1,505 | 1,506 | Credit Suisse Mortgage Capital Trust | | |
| 1.184% due 05/25/2035 | 6,300 | 6,036 | 0.000% due 01/25/2058 | 38 | 38 |
| Commercial Mortgage Trust | | | 0.000% due 04/25/2058 (f) | 1 | 1 |
| 0.169% due 04/10/2047 (f) | 33,000 | 184 | 0.898% due 07/15/2032 | 5,200 | 5,033 |
| Conseco Finance Corp. | | | 1.148% due 07/15/2032 | 4,000 | 3,770 |
| 6.870% due 04/01/2030 | 2,007 | 2,059 | 1.348% due 07/15/2032 | 2,400 | 2,196 |
| 6.920% due 12/01/2030 | 2,126 | 2,255 | 3.370% due 06/25/2050 | 46,773 | 36,442 |
| 7.500% due 03/01/2030 | 53,423 | 31,518 | 3.615% due 06/01/2050 | 86,927 | 88,322 |
| 7.600% due 04/15/2026 | 5,343 | 2,430 | 3.625% due 01/25/2058 | 25,029 | 23,919 |
| 7.700% due 09/15/2026 | 712 | 733 | 3.770% due 04/25/2058 | 54,263 | 55,246 |
| Countrywide Asset-Backed Certificates | | | Credit-Based Asset Servicing & Securitization LLC | | |
| 0.289% due 06/25/2035 (d) | 2,198 | 2,023 | 6.980% due 03/25/2046 | 4,266 | 4,328 |
| 0.289% due 06/25/2037 | 19,079 | 17,604 | Credit-Based Asset Servicing & Securitization Trust | | |
| 0.289% due 07/25/2037 (d) | 2,067 | 1,975 | 0.299% due 07/25/2036 | 2,772 | 2,749 |
| 0.299% due 04/25/2047 (d) | 4,682 | 4,553 | CWABS Asset-Backed Certificates Trust | | |
| 0.309% due 05/25/2037 (d) | 9,658 | 9,595 | 0.389% due 03/25/2037 | 33,000 | 30,684 |
| 0.319% due 06/25/2047 | 539 | 539 | 0.389% due 03/25/2047 (d) | 26,535 | 23,496 |
| 0.329% due 11/25/2047 | 10,341 | 10,095 | 0.409% due 09/25/2046 | 5,600 | 5,135 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|--|----------------|---------------|--|----------------|---------------|
| 0.869% due 05/25/2036 (d) | 2,032 | 1,149 | 0.854% due 05/25/2036 | 6,158 | 6,118 |
| 1.199% due 03/25/2035 | 5,500 | 5,488 | 1.004% due 04/25/2035 | 5,000 | 4,888 |
| 1.274% due 12/25/2034 | 1,185 | 1,188 | First Horizon Alternative Mortgage Securities Trust (d) | | |
| 5.633% due 06/25/2035 | 8,644 | 8,885 | 0.649% due 05/25/2035 | 1,956 | 1,344 |
| CWHEQ Revolving Home Equity Loan Resuritization Trust | | | 4.851% due 05/25/2035 (f) | 1,955 | 315 |
| 0.398% due 03/15/2030 | 2,980 | 2,874 | Fremont Home Loan Trust | | |
| Deutsche Alternative-A Securities Mortgage Loan Trust | | | 0.289% due 02/25/2037 | 9,532 | 7,531 |
| 0.309% due 03/25/2037 | 12,047 | 6,586 | 1.169% due 01/25/2035 | 6,493 | 6,119 |
| 0.479% due 08/25/2037 (d) | 30,662 | 25,678 | GMAC Commercial Mortgage Asset Corp. | | |
| 0.649% due 09/25/2047 | 19,953 | 18,254 | 5.456% due 03/10/2051 | 12,276 | 12,887 |
| Deutsche Alternative-A Securities, Inc. Mortgage Loan Trust | | | GreenPoint Mortgage Funding Trust | | |
| 3.137% due 10/25/2035 (d) | 12,672 | 12,412 | 0.709% due 11/25/2045 | 60 | 46 |
| Deutsche Mortgage & Asset Receiving Corp. | | | Grifonas Finance No.1 PLC | | |
| 0.650% due 11/27/2036 | 3,541 | 3,419 | 0.000% due 08/28/2039 | EUR 868 | 967 |
| Downey Savings & Loan Association Mortgage Loan Trust | | | GS Mortgage Securities Corporation Trust | | |
| 0.337% due 10/19/2036 (d) | 10,741 | 9,316 | 3.419% due 10/10/2032 | \$ 3,300 | 3,374 |
| 0.447% due 10/19/2045 (d) | 2,415 | 2,455 | 4.591% due 10/10/2032 | 7,600 | 7,125 |
| 0.477% due 09/19/2045 | 6,698 | 5,064 | GSA Home Equity Trust | | |
| Dragon Finance BV | | | 6.500% due 11/25/2037 (d) | 22 | 13 |
| 1.267% due 07/13/2023 | GBP 136 | 171 | GSAMP Trust | | |
| Dutch Property Finance BV | | | 0.289% due 03/25/2047 | 5,322 | 5,041 |
| 0.171% due 01/28/2048 | EUR 15,324 | 17,850 | 0.299% due 06/25/2036 | 789 | 788 |
| Ellington Loan Acquisition Trust | | | 0.309% due 01/25/2037 | 21,382 | 15,776 |
| 1.249% due 05/25/2037 | \$ 1,613 | 1,603 | 0.309% due 05/25/2046 | 750 | 744 |
| EMC Mortgage Loan Trust | | | 0.409% due 06/25/2036 | 20,000 | 19,229 |
| 1.199% due 04/25/2042 (d) | 10,016 | 9,414 | 0.794% due 11/25/2035 (d) | 7,655 | 6,884 |
| Encore Credit Receivables Trust | | | GSMSC Resecuritization Trust | | |
| 1.079% due 11/25/2035 | 6,510 | 6,298 | 0.328% due 09/26/2036 | 5,175 | 3,989 |
| European Residential Loan Securitisation DAC | | | 5.906% due 04/26/2037 | 42,208 | 15,739 |
| 0.297% due 03/24/2063 | EUR 21,140 | 24,639 | GSR Mortgage Loan Trust | | |
| Eurosail PLC | | | 0.449% due 03/25/2037 | 9,414 | 1,949 |
| 0.230% due 09/10/2044 | GBP 78 | 100 | 6.551% due 03/25/2037 (f) | 9,414 | 2,714 |
| Eurosail-UK PLC | | | HarborView Mortgage Loan Trust | | |
| 0.830% due 09/13/2045 | 5,419 | 6,799 | 0.387% due 12/19/2036 (d) | 1,251 | 1,158 |
| 1.010% due 06/13/2045 | 12,000 | 15,433 | 0.707% due 02/19/2036 | 14,127 | 11,853 |
| FBR Securitization Trust | | | 0.787% due 08/19/2045 | 10,908 | 9,797 |
| 0.824% due 10/25/2035 | \$ 20,968 | 16,695 | Hawksmoor Mortgages | | |
| 0.829% due 10/25/2035 | 8,802 | 8,768 | 1.112% due 05/25/2053 | GBP 70,219 | 90,821 |
| 0.914% due 09/25/2035 | 7,500 | 7,168 | Home Equity Asset Trust | | |
| Finsbury Square PLC | | | 0.389% due 10/25/2036 | \$ 23,475 | 14,632 |
| 0.710% due 09/12/2065 | GBP 11,251 | 14,538 | 0.459% due 07/25/2036 | 76 | 76 |
| First Franklin Mortgage Loan Trust | | | Home Equity Mortgage Loan Asset-Backed Trust | | |
| 0.299% due 07/25/2036 | \$ 226 | 226 | 0.289% due 11/25/2036 | 18,087 | 16,513 |
| 0.309% due 04/25/2036 | 4,953 | 4,795 | 0.329% due 06/25/2036 | 3,775 | 3,571 |
| 0.459% due 11/25/2036 | 47,500 | 37,530 | 0.389% due 04/25/2037 | 16,009 | 11,836 |
| 0.609% due 01/25/2036 | 10,000 | 8,838 | 1.139% due 08/25/2035 | 5,750 | 5,602 |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|--|----------------|---------------|---|----------------|---------------|
| HSI Asset Securitization Corp. Trust | | | 0.419% due 06/25/2037 | 34,606 | 31,485 |
| 0.399% due 05/25/2037 | 7,197 | 6,825 | 0.429% due 06/25/2037 (d) | 22,826 | 17,457 |
| Impac CMB Trust | | | JPMorgan Mortgage Trust (d) | | |
| 0.829% due 01/25/2035 | 15,185 | 15,025 | 0.449% due 10/25/2035 | 6,144 | 5,110 |
| Impac Secured Assets Corp. | | | 3.458% due 01/25/2037 | 766 | 697 |
| 0.429% due 03/25/2036 (d) | 16,199 | 13,996 | JPMorgan Resecuritization Trust | | |
| Impac Secured Assets Trust | | | 2.724% due 05/26/2037 | 9,824 | 9,000 |
| 0.339% due 01/25/2037 | 3,551 | 3,163 | 3.826% due 02/26/2037 | 3,604 | 3,421 |
| IMT Trust | | | Kentmere No.2 PLC | | |
| 0.848% due 06/15/2034 | 2,169 | 2,161 | 0.000% due 01/28/2042 | GBP 11,939 | 11,180 |
| 1.098% due 06/15/2034 | 1,627 | 1,619 | 0.865% due 01/28/2042 | 123,667 | 159,159 |
| 1.248% due 06/15/2034 | 994 | 990 | 1.465% due 01/28/2042 | 5,693 | 7,268 |
| IndyMac IMJA Mortgage Loan Trust | | | 1.815% due 01/28/2042 | 4,066 | 5,177 |
| 6.500% due 10/25/2037 | 9,950 | 7,879 | 2.265% due 01/28/2042 | 2,439 | 3,088 |
| IndyMac IMSC Mortgage Loan Trust | | | 3.065% due 01/28/2042 | 1,626 | 2,019 |
| 3.220% due 06/25/2037 (d) | 10,910 | 8,897 | 5.065% due 01/28/2042 | 3,252 | 3,648 |
| IndyMac INDX Mortgage Loan Trust | | | Lansdowne Mortgage Securities No.1 PLC | | |
| 0.329% due 02/25/2037 (d) | 31,950 | 30,765 | 0.000% due 06/15/2045 | EUR 4,832 | 5,272 |
| 0.339% due 10/25/2036 | 6,503 | 3,715 | Legacy Mortgage Asset Trust | | |
| 3.079% due 07/25/2037 | 25,048 | 23,842 | 0.000% due 09/25/2059 (f) | \$ 815,422 | 5,042 |
| 3.284% due 03/25/2036 (d) | 6,101 | 5,405 | 0.000% due 09/25/2059 | 36,942 | 14,685 |
| 3.348% due 04/25/2037 | 19,322 | 17,904 | 1.902% due 01/28/2070 | 110,957 | 111,212 |
| 3.456% due 04/25/2037 (d) | 9,330 | 8,726 | 3.000% due 06/25/2059 | 273 | 274 |
| 3.463% due 11/25/2036 (d) | 16,927 | 14,173 | 3.000% due 09/25/2059 | 249,961 | 264,952 |
| IXIS Real Estate Capital Trust | | | 3.250% due 09/25/2059 | 30,968 | 32,811 |
| 0.914% due 12/25/2035 | 5,539 | 5,562 | 3.438% due 05/25/2059 | 85 | 86 |
| Jefferies Resecuritization Trust | | | 3.979% due 09/25/2059 | 111,258 | 104,790 |
| 5.595% due 06/25/2047 (d) | 778 | 685 | Lehman XS Trust | | |
| JPMorgan Alternative Loan Trust | | | 0.339% due 12/25/2036 | 11,456 | 8,978 |
| 0.429% due 04/25/2047 | 3,165 | 2,987 | 0.349% due 02/25/2037 (d) | 18,391 | 17,170 |
| 3.705% due 03/25/2036 (d) | 474 | 417 | 0.409% due 02/25/2047 | 25,287 | 23,870 |
| 5.730% due 03/25/2036 (d) | 206 | 206 | 0.529% due 09/25/2036 | 8,702 | 7,537 |
| JPMorgan Chase Commercial Mortgage Securities Trust | | | 0.999% due 10/25/2037 | 27,279 | 25,168 |
| 0.998% due 10/15/2032 | 10,812 | 10,404 | 6.500% due 06/25/2046 | 6,694 | 6,637 |
| 0.998% due 12/15/2036 | 3,700 | 3,581 | Liberty | | |
| 1.248% due 10/15/2032 | 7,000 | 6,682 | 1.340% due 10/10/2049 | AUD 5,757 | 4,040 |
| 1.548% due 10/15/2032 | 7,200 | 6,742 | Long Beach Mortgage Loan Trust | | |
| 2.288% due 10/15/2032 | 11,000 | 10,021 | 0.339% due 02/25/2036 | \$ 6,572 | 5,572 |
| 5.337% due 05/15/2047 | 250 | 226 | 0.339% due 03/25/2046 | 36,885 | 17,700 |
| JPMorgan Mortgage Acquisition Corp. | | | Madison Avenue Manufactured Housing Contract Trust | | |
| 0.329% due 03/25/2036 | 13,719 | 13,611 | 3.399% due 03/25/2032 | 2,375 | 2,381 |
| JPMorgan Mortgage Acquisition Trust | | | MASTR Adjustable Rate Mortgages Trust | | |
| 0.349% due 05/25/2036 | 1,681 | 1,683 | 2.714% due 04/25/2034 | 2 | 1 |
| 0.399% due 07/25/2036 | 6,225 | 6,226 | MASTR Asset-Backed Securities Trust | | |
| 0.419% due 05/25/2036 | 12,851 | 12,440 | 0.369% due 11/25/2036 | 32 | 24 |
| 0.419% due 08/25/2036 | 8,600 | 7,729 | 0.519% due 01/25/2036 | 7,500 | 6,852 |

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|---|----------------|---------------|---|----------------|---------------|
| 1.299% due 08/25/2037 | 15,749 | 14,678 | | | |
| MASTR Specialized Loan Trust | | | | | |
| 0.629% due 02/25/2036 | 5,305 | 4,396 | | | |
| Merrill Lynch First Franklin Mortgage Loan Trust | | | | | |
| 1.149% due 10/25/2037 | 10,319 | 10,347 | | | |
| 1.649% due 10/25/2037 | 22,308 | 22,447 | | | |
| Merrill Lynch Mortgage Investors Trust | | | | | |
| 0.289% due 05/25/2037 | 23,041 | 15,009 | | | |
| 0.529% due 08/25/2035 | 7 | 7 | | | |
| 0.869% due 07/25/2034 | 5,309 | 4,934 | | | |
| 0.944% due 09/25/2035 | 2,736 | 2,729 | | | |
| 1.229% due 10/25/2035 | 1,629 | 1,615 | | | |
| 2.714% due 02/25/2033 | 14 | 13 | | | |
| Morgan Stanley Asset-Backed Securities Capital I, Inc. Trust | | | | | |
| 0.274% due 07/25/2036 | 7,295 | 6,474 | | | |
| 0.299% due 07/25/2036 | 52,899 | 28,453 | | | |
| 0.389% due 06/25/2036 | 27,360 | 24,248 | | | |
| 0.399% due 07/25/2036 | 52,640 | 29,080 | | | |
| 0.419% due 03/25/2036 | 7,148 | 7,002 | | | |
| 0.854% due 07/25/2035 | 1,438 | 1,449 | | | |
| 0.884% due 07/25/2035 | 6,912 | 6,768 | | | |
| 1.149% due 03/25/2033 | 109 | 107 | | | |
| 1.149% due 07/25/2037 | 856 | 842 | | | |
| Morgan Stanley Bank of America Merrill Lynch Trust | | | | | |
| 0.806% due 11/15/2052 (f) | 136,525 | 5,997 | | | |
| Morgan Stanley Capital I Trust | | | | | |
| 2.508% due 04/05/2042 | 13,500 | 14,038 | | | |
| Morgan Stanley Capital I, Inc. Trust | | | | | |
| 0.509% due 02/25/2036 (d) | 18,144 | 16,982 | | | |
| Morgan Stanley Dean Witter Capital I Trust | | | | | |
| 7.683% due 07/15/2033 | 2,188 | 2,210 | | | |
| Morgan Stanley Home Equity Loan Trust | | | | | |
| 0.489% due 02/25/2036 | 13,790 | 12,466 | | | |
| Morgan Stanley IXIS Real Estate Capital Trust | | | | | |
| 0.379% due 07/25/2036 | 11,973 | 6,577 | | | |
| Morgan Stanley Mortgage Loan Trust | | | | | |
| 3.088% due 11/25/2037 | 1,740 | 1,481 | | | |
| 6.000% due 12/25/2035 (d) | 679 | 468 | | | |
| Morgan Stanley Reremic Trust | | | | | |
| 0.468% due 11/26/2036 | 8,793 | 7,882 | | | |
| Mortgage Loan Trust | | | | | |
| 4.870% due 03/25/2034 | 3,310 | 3,379 | | | |
| Motel 6 Trust | | | | | |
| 1.068% due 08/15/2034 | 2,129 | 2,095 | | | |
| 1.338% due 08/15/2034 | 21,746 | 21,383 | | | |
| 2.298% due 08/15/2034 | 2,247 | 2,198 | | | |
| | | | Natixis Commercial Mortgage Securities Trust | | |
| | | | 0.898% due 02/15/2033 | 9,300 | 8,819 |
| | | | 1.248% due 02/15/2033 | 8,265 | 7,635 |
| | | | 2.198% due 02/15/2033 | 3,600 | 3,128 |
| | | | 3.790% due 11/15/2032 | 1,400 | 1,393 |
| | | | 3.821% due 02/15/2039 | 2,900 | 3,139 |
| | | | New York Mortgage Trust | | |
| | | | 0.689% due 04/25/2035 | 1,005 | 987 |
| | | | Newgate Funding PLC | | |
| | | | 0.219% due 12/15/2050 | GBP 22,200 | 26,718 |
| | | | Nomura Asset Acceptance Corporation Alternative Loan Trust | | |
| | | | 5.034% due 05/25/2035 (d) | \$ 3,916 | 2,644 |
| | | | Nomura Home Equity Loan, Inc. Home Equity Loan Trust | | |
| | | | 0.659% due 05/25/2035 | 7,400 | 6,710 |
| | | | 5.745% due 10/25/2036 (d) | 23,966 | 9,859 |
| | | | Nomura Resecuritization Trust | | |
| | | | 2.190% due 03/26/2037 | 7,797 | 6,522 |
| | | | NovaStar Mortgage Funding Trust | | |
| | | | 0.309% due 10/25/2036 | 6,493 | 4,986 |
| | | | 0.349% due 09/25/2037 | 32,056 | 30,744 |
| | | | 0.469% due 05/25/2036 | 11,709 | 11,513 |
| | | | 0.869% due 10/25/2035 | 2,500 | 2,438 |
| | | | Oncilla Mortgage Funding PLC | | |
| | | | 1.460% due 12/12/2043 | GBP 7,571 | 9,820 |
| | | | Option One Mortgage Loan Trust | | |
| | | | 0.249% due 02/25/2037 | \$ 5,829 | 3,697 |
| | | | 0.269% due 03/25/2037 | 14,254 | 13,366 |
| | | | 0.289% due 03/25/2037 | 44,263 | 40,282 |
| | | | Paragon Mortgages No.13 PLC | | |
| | | | 0.286% due 01/15/2039 | GBP 3,507 | 4,377 |
| | | | Paragon Mortgages No.26 PLC | | |
| | | | 1.113% due 05/15/2045 | 14,411 | 18,688 |
| | | | Park Place Securities, Inc. Asset-Backed Pass-Through Certificates | | |
| | | | 0.639% due 09/25/2035 | \$ 4,713 | 4,621 |
| | | | 0.669% due 09/25/2035 (d) | 25,075 | 23,114 |
| | | | People's Financial Realty Mortgage Securities Trust | | |
| | | | 0.309% due 09/25/2036 | 27,954 | 8,436 |
| | | | Popular Asset-Backed Securities Mortgage Pass-Through Trust (d) | | |
| | | | 0.459% due 11/25/2036 | 14,710 | 11,358 |
| | | | 3.915% due 07/25/2035 | 9,601 | 8,024 |
| | | | Precise Mortgage Funding PLC | | |
| | | | 0.000% due 12/12/2055 | GBP 0 | 1,658 |
| | | | 0.710% due 12/12/2054 | 3,421 | 4,412 |
| | | | Quest Trust | | |
| | | | 1.574% due 03/25/2035 | \$ 6,060 | 5,975 |
| | | | RAAC Trust | | |

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|--|----------------|---------------|--|----------------|---------------|
| 0.619% due 02/25/2036 (d) | 9,049 | 8,186 | Sequoia Mortgage Trust | | |
| 0.899% due 06/25/2047 | 21,161 | 16,067 | 0.351% due 05/20/2035 | 2,108 | 2,093 |
| RBSGC Mortgage Loan Trust | | | 0.671% due 06/20/2034 | 38 | 36 |
| 6.000% due 01/25/2037 (d) | 5 | 4 | Sestante Finance Srl | | |
| RBSP Resecuritization Trust | | | 0.000% due 07/23/2046 | EUR 11,448 | 12,075 |
| 0.645% due 04/26/2037 | 82 | 81 | SG Mortgage Securities Trust | | |
| Real Estate Asset Liquidity Trust | | | 0.329% due 02/25/2036 | \$ 5,531 | 3,958 |
| 2.419% due 06/12/2054 | CAD 7,960 | 6,047 | Shamrock Residential DAC | | |
| Renaissance Home Equity Loan Trust | | | 4.947% due 11/24/2057 | EUR 7,410 | 7,150 |
| 0.509% due 11/25/2034 | \$ 58 | 53 | 6.500% due 11/24/2057 | 6,290 | 6,676 |
| 1.149% due 09/25/2037 | 46 | 41 | 12.000% due 11/24/2057 | \$ 18,970 | 4,172 |
| 5.612% due 04/25/2037 | 10,124 | 4,242 | Soundview Home Loan Trust | | |
| 5.675% due 06/25/2037 (d) | 3,910 | 1,459 | 0.389% due 07/25/2036 | 24,020 | 21,308 |
| Residential Accredited Securities Corporation Trust | | | 0.429% due 06/25/2036 (d) | 4,074 | 3,791 |
| 0.299% due 01/25/2037 | 4,799 | 4,733 | 0.459% due 06/25/2036 (d) | 42,384 | 37,509 |
| 0.309% due 11/25/2036 (d) | 2,912 | 2,917 | 0.799% due 03/25/2036 | 8,102 | 6,869 |
| 0.369% due 02/25/2037 | 14,000 | 13,061 | Specialty Underwriting & Residential Finance Trust | | |
| 0.449% due 01/25/2037 | 35,751 | 25,130 | 1.124% due 12/25/2035 | 1,678 | 1,673 |
| 0.479% due 04/25/2036 | 17,500 | 16,963 | 1.129% due 10/25/2035 | 2,854 | 2,788 |
| 0.799% due 09/25/2035 | 7,400 | 7,291 | Structured Adjustable Rate Mortgage Loan Trust | | |
| 1.724% due 04/25/2034 | 1,333 | 1,295 | 0.469% due 10/25/2035 | 6,583 | 6,338 |
| Residential Asset Mortgage Products Trust | | | 0.799% due 08/25/2035 | 14,372 | 13,610 |
| 0.549% due 02/25/2036 | 5,490 | 5,418 | 2.282% due 05/25/2035 (d) | 86 | 72 |
| 0.649% due 09/25/2035 | 12,591 | 12,271 | 3.227% due 07/25/2035 (d) | 2,807 | 1,894 |
| 0.809% due 10/25/2035 | 1,599 | 1,596 | 3.585% due 06/25/2037 | 4,899 | 4,837 |
| 0.824% due 11/25/2035 | 13,000 | 12,623 | Structured Asset Investment Loan Trust | | |
| 0.829% due 12/25/2035 | 14,277 | 12,844 | 0.299% due 06/25/2036 | 13,809 | 13,518 |
| Residential Asset Securitization Trust | | | 0.869% due 04/25/2035 | 4,440 | 4,444 |
| 5.500% due 10/25/2035 (d) | 3,353 | 3,134 | 0.949% due 02/25/2034 | 23,488 | 23,267 |
| Residential Mortgage Securities 29 PLC | | | 1.349% due 12/25/2034 | 7,110 | 7,103 |
| 1.007% due 12/20/2046 | GBP 7,118 | 9,212 | Structured Asset Mortgage Investments II Trust | | |
| Residential Mortgage Securities 30 PLC | | | 0.359% due 09/25/2047 (d) | 28,502 | 29,664 |
| 0.857% due 03/20/2050 | 9,179 | 11,859 | 0.822% due 04/19/2035 | 2,719 | 2,691 |
| RESIMAC Bastille Trust | | | Structured Asset Mortgage Investments Trust | | |
| 1.070% due 09/05/2057 | \$ 6,474 | 6,472 | 0.807% due 09/19/2032 | 35 | 34 |
| Ripon Mortgages PLC | | | Structured Asset Securities Corporation Mortgage Loan Trust | | |
| 0.868% due 08/20/2056 | GBP 16,610 | 21,450 | 0.279% due 05/25/2036 | 10,775 | 9,960 |
| Rochester Financing No.2 PLC | | | 0.399% due 05/25/2036 | 4,875 | 3,857 |
| 1.352% due 06/18/2045 | 5,777 | 7,478 | 0.409% due 04/25/2036 | 601 | 594 |
| Saxon Asset Securities Trust | | | 0.459% due 07/25/2036 | 29,370 | 28,679 |
| 0.944% due 03/25/2035 (d) | \$ 1,181 | 1,157 | 0.649% due 04/25/2031 | 8,945 | 8,771 |
| 1.899% due 12/25/2037 | 5,096 | 5,079 | 1.079% due 11/25/2035 | 19,865 | 19,783 |
| Securitized Asset-Backed Receivables LLC Trust | | | Sutherland Commercial Mortgage Loans | | |
| 0.419% due 03/25/2036 | 7,167 | 6,736 | 3.192% due 05/25/2037 | 638 | 635 |
| 0.699% due 10/25/2035 | 10,136 | 9,558 | Taurus UK DAC | | |
| 1.199% due 03/25/2035 | 9,450 | 8,334 | 1.166% due 06/22/2029 | GBP 5,500 | 6,925 |

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|--|----------------|---------------|--------------------------|--|---------------|------------|--------|
| Terwin Mortgage Trust | | | BSPRT Issuer Ltd. | | | | |
| 1.529% due 03/25/2035 | \$ | 2,943 | 2,659 | 1.198% due 03/15/2028 | 10,667 | 10,616 | |
| Trinidad Mortgage Securities PLC | | | | 2.698% due 03/15/2028 | 8,960 | 8,581 | |
| 0.846% due 01/24/2059 | GBP | 14,578 | 18,793 | 3.598% due 03/15/2028 | 4,050 | 3,803 | |
| Trinity Square PLC | | | | Cairn CLO III BV | | | |
| 1.196% due 07/15/2051 | | 403 | 522 | 0.650% due 10/20/2028 | EUR | 7,912 | 9,164 |
| Truman Capital Mortgage Loan Trust | | | | Cairn CLO VI BV | | | |
| 0.409% due 03/25/2036 | \$ | 1,900 | 1,877 | 0.790% due 07/25/2029 | | 5,354 | 6,226 |
| Twin Bridges PLC | | | | Capitalsource Real Estate Loan Trust | | | |
| 0.840% due 09/12/2044 | GBP | 12,308 | 15,871 | 2.238% due 01/20/2037 | \$ | 1,084 | 1,074 |
| WaMu Mortgage Pass-Through Certificates Trust | | | | 2.498% due 01/20/2037 | | 13,400 | 12,895 |
| 0.869% due 01/25/2045 | \$ | 97 | 95 | 2.598% due 01/20/2037 | | 4,800 | 4,569 |
| Warwick Finance Residential Mortgages Number Three PLC | | | | 2.698% due 01/20/2037 | | 2,700 | 2,572 |
| 0.000% due 12/21/2049 | GBP | 1 | 1,824 | Castlelake Aircraft Securitization Trust | | | |
| 0.982% due 12/21/2049 | | 40,254 | 51,927 | 4.125% due 06/15/2043 | | 2,907 | 2,759 |
| 1.682% due 12/21/2049 | | 4,921 | 6,336 | Catamaran CLO Ltd. | | | |
| 2.182% due 12/21/2049 | | 2,460 | 3,164 | 1.095% due 01/27/2028 | | 5,720 | 5,658 |
| 2.682% due 12/21/2049 | | 1,406 | 1,800 | Cavendish Square Funding PLC | | | |
| 3.182% due 12/21/2049 | | 1,406 | 1,778 | 0.072% due 02/11/2055 | EUR | 58 | 67 |
| Washington Mutual Mortgage Pass-Through Certificates WMMALT Trust (d) | | | | 0.372% due 02/11/2055 | | 1,500 | 1,727 |
| 1.732% due 10/25/2046 | \$ | 14,493 | 11,518 | Crown Point CLO 5 Ltd. | | | |
| 5.500% due 11/25/2035 | | 90 | 91 | 1.158% due 07/17/2028 | \$ | 5,604 | 5,535 |
| Wells Fargo Commercial Mortgage Trust | | | | Denali Capital CLO X LLC | | | |
| 1.288% due 01/15/2035 | | 2,800 | 2,736 | 1.265% due 10/26/2027 | | 9,336 | 9,297 |
| Wells Fargo Home Equity Asset-Backed Securities Trust | | | | FAB CBO BV | | | |
| 0.359% due 03/25/2037 | | 1,614 | 1,503 | 0.560% due 08/20/2080 (d) | EUR | 253 | 221 |
| 0.419% due 07/25/2036 | | 7,091 | 7,039 | FAB UK Ltd. | | | |
| Wells Fargo Home Equity Trust Mortgage Pass-Through Certificates | | | | 0.881% due 12/06/2045 | GBP | 587 | 757 |
| 0.449% due 04/25/2034 | | 5,232 | 5,051 | Gateway Casinos & Entertainment Ltd. | | | |
| Wells Fargo Mortgage-Backed Securities Trust | | | | 5.000% due 03/12/2038 | CAD | 8,885 | 6,443 |
| 2.772% due 10/25/2036 (d) | | 294 | 275 | GLS Auto Receivables Issuer Trust | | | |
| WFRBS Commercial Mortgage Trust | | | | 2.580% due 07/17/2023 | \$ | 7,902 | 7,984 |
| 0.416% due 03/15/2047 (f) | | 8,800 | 132 | Goodgreen | | | |
| | | | | 3.930% due 10/15/2053 | | 7,402 | 7,903 |
| モーゲージ担保証券合計 | | | 4,216,917 | Halcyon Loan Advisors Funding Ltd. | | | |
| (取得原価 \$4,274,824) | | | | 1.316% due 10/22/2025 | | 632 | 631 |
| | | | | Harley Marine Financing LLC | | | |
| 資産担保証券 5.4% | | | | 5.682% due 05/15/2043 | | 5,440 | 4,528 |
| AASET Trust | | | | Humboldt Americas LLC | | | |
| 3.967% due 05/16/2042 | | 210 | 192 | 0.000% due 07/31/2022 | COP | 62,570,000 | 15,299 |
| Aircraft Certificate Owner Trust | | | | 7.078% due 11/30/2021 | CLP | 23,414,122 | 28,558 |
| 7.001% due 09/20/2022 | | 104 | 103 | JMP Credit Advisors CLO IIIR Ltd. | | | |
| ALESCO Preferred Funding XI Ltd. | | | | 1.068% due 01/17/2028 | \$ | 24,387 | 24,228 |
| 2.378% due 12/23/2036 | | 5,000 | 3,700 | Jubilee CLO BV | | | |
| American Homes 4 Rent Trust | | | | 0.334% due 07/12/2028 | EUR | 2,080 | 2,404 |
| 6.231% due 10/17/2036 | | 1,150 | 1,297 | LP Credit Card Asset-Backed Securities Master Trust | | | |

| | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|--|----------------|---------------|--------|--|-------------------|
| 1.740% due 08/20/2024 | \$ | 5,794 | 5,944 | SoFi Professional Loan Program LLC | |
| Mackay Shields Euro CLO-2 DAC | | | | 2.650% due 09/25/2040 | 1,902 1,954 |
| 1.550% due 08/15/2033 | EUR | 8,150 | 9,566 | Sorrento Park CLO DAC | |
| Marlette Funding Trust | | | | 0.469% due 11/16/2027 | EUR 7,137 8,288 |
| 3.710% due 12/15/2028 | \$ | 282 | 283 | Springleaf Funding Trust | |
| METAL LLC | | | | 2.680% due 07/15/2030 | \$ 17,043 17,072 |
| 4.581% due 10/15/2042 | | 12,209 | 9,395 | St Paul's CLO VI DAC | |
| MMcapS Funding XVII Ltd. | | | | 0.850% due 08/20/2030 | EUR 3,600 4,198 |
| 0.596% due 12/01/2035 | | 562 | 532 | Starwood Waypoint Homes Trust | |
| Monarch Grove CLO | | | | 1.098% due 01/17/2035 | \$ 10,688 10,708 |
| 1.095% due 01/25/2028 | | 16,028 | 15,862 | 1.318% due 01/17/2035 | 1,400 1,397 |
| National Collegiate Student Loan Trust | | | | 1.548% due 01/17/2035 | 4,727 4,722 |
| 0.552% due 10/25/2033 | | 10,694 | 10,312 | 2.098% due 01/17/2035 | 8,600 8,608 |
| Navient Private Education Loan Trust | | | | Taberna Preferred Funding I Ltd. | |
| 2.298% due 12/15/2045 | | 5,186 | 5,293 | 2.370% due 07/05/2035 | 3,542 3,046 |
| Navient Private Education Refi Loan Trust | | | | 2.807% due 07/05/2035 | 1,429 1,229 |
| 1.048% due 11/15/2068 | | 1,950 | 1,933 | Telos CLO Ltd. | |
| 3.130% due 02/15/2068 | | 1,920 | 1,974 | 1.168% due 04/17/2028 | 17,491 17,321 |
| Nelnet Student Loan Trust | | | | 1.488% due 01/17/2027 | 4,046 4,039 |
| 0.749% due 03/25/2030 | | 4,557 | 4,526 | Thunderbolt Aircraft Lease Ltd. | |
| 0.949% due 09/25/2065 | | 4,033 | 4,002 | 4.212% due 05/17/2032 | 555 527 |
| OCP CLO Ltd. | | | | TICP CLO III-2 Ltd. | |
| 1.035% due 10/26/2027 | | 14,723 | 14,617 | 1.058% due 04/20/2028 | 32,250 31,957 |
| 1.068% due 04/17/2027 | | 3,435 | 3,433 | Tikehau CLO BV | |
| Octagon Investment Partners XXIII Ltd. | | | | 0.600% due 08/04/2028 | EUR 1,483 1,718 |
| 1.087% due 07/15/2027 | | 21,697 | 21,546 | Tralee CLO V Ltd. | |
| Palmer Square European Loan DAC | | | | 1.328% due 10/20/2028 | \$ 5,250 5,199 |
| 1.150% due 01/15/2030 | EUR | 13,400 | 15,615 | Tropic CDO V Ltd. | |
| Penta CLO 2 BV | | | | 0.557% due 07/15/2036 | 11,704 10,592 |
| 0.790% due 08/04/2028 | | 12,183 | 14,197 | TruPS Financials Note Securitization Ltd. | |
| Renoir CDO BV | | | | 1.390% due 03/30/2039 | 22,002 20,242 |
| 1.391% due 10/07/2095 | | 3,090 | 3,606 | 1.797% due 09/20/2039 | 5,002 4,702 |
| 5.184% due 10/07/2095 | | 2,600 | 3,045 | Vendome Funding CLO DAC | |
| Rockford Tower Europe CLO DAC | | | | 1.860% due 07/20/2031 | EUR 16,522 19,361 |
| 1.030% due 12/20/2031 | | 12,800 | 14,862 | Venture XVII CLO Ltd. | |
| Sapphire Aviation Finance | | | | 1.117% due 04/15/2027 | \$ 33,864 33,530 |
| 4.250% due 03/15/2040 | \$ | 25,182 | 23,258 | Z Capital Credit Partners CLO Ltd. | |
| Saranac CLO III Ltd. | | | | 1.180% due 07/16/2027 | 23,838 23,676 |
| 1.825% due 06/22/2030 | | 26,979 | 26,811 | | |
| SCF RC Funding II LLC | | | | 資産担保証券合計 | 658,002 |
| 4.100% due 06/25/2047 | | 3,199 | 3,229 | (取得原価 \$675,114) | |
| SMB Private Education Loan Trust | | | | | |
| 0.449% due 09/15/2054 | | 15,841 | 15,812 | サブリン債 6.9% | |
| 2.840% due 06/15/2037 | | 4,960 | 5,210 | Abu Dhabi Government International Bond | |
| SoFi Consumer Loan Program LLC | | | | 3.125% due 10/11/2027 | 2,700 3,007 |
| 2.770% due 05/25/2026 | | 261 | 262 | 3.875% due 04/16/2050 | 12,400 14,757 |

| | | 額面金額 (単位:千) | 評価額 (単位:千) | | 額面金額 (単位:千) | 評価額 (単位:千) |
|--|-----|----------------|---------------|---|----------------|---------------|
| Argentina Bocon | | | | Mexico Government International Bond | | |
| 29.722% due 10/04/2022 | ARS | 1,070 | 7 | 4.750% due 04/27/2032 | 5,000 | 5,732 |
| Argentina Government International Bond | | | | 5.000% due 04/27/2051 | 5,000 | 5,725 |
| 0.125% due 07/09/2030 | \$ | 62,915 | 23,043 | Paraguay Government International Bond | | |
| 0.125% due 07/09/2035 | | 23,533 | 7,766 | 4.950% due 04/28/2031 | 2,052 | 2,401 |
| 0.125% due 01/09/2038 | | 25,740 | 9,620 | Peru Government International Bond | | |
| 0.125% due 07/09/2041 | | 34,941 | 11,926 | 5.350% due 08/12/2040 | PEN 16,810 | 4,551 |
| 0.125% due 07/09/2046 | | 1,035 | 340 | 5.400% due 08/12/2034 | 10,774 | 3,141 |
| 1.000% due 07/09/2029 | | 4,943 | 2,039 | 5.940% due 02/12/2029 | 56,722 | 18,705 |
| Argentina Treasury Bills | | | | 6.150% due 08/12/2032 | 98,515 | 31,429 |
| 32.921% due 04/03/2022 | ARS | 853,764 | 5,088 | 6.350% due 08/12/2028 | 50,656 | 17,131 |
| Argentina Treasury Bond BONCER (h) | | | | 6.950% due 08/12/2031 | 28,967 | 9,898 |
| 1.000% due 08/05/2021 | | 95,075 | 743 | 8.200% due 08/12/2026 | 83,704 | 31,158 |
| 2.500% due 07/22/2021 | | 29,700 | 734 | Provincia de Buenos Aires | | |
| Argentine Bonos del Tesoro | | | | 34.027% due 05/31/2022 | ARS 169,088 | 968 |
| 15.500% due 10/17/2026 | | 49,200 | 124 | 34.850% due 04/12/2025 | 399,853 | 1,888 |
| Australia Government Bond | | | | Qatar Government International Bond | | |
| 1.750% due 06/21/2051 | AUD | 38,100 | 26,474 | 4.400% due 04/16/2050 | \$ 9,100 | 11,615 |
| Autonomous City of Buenos Aires Argentina | | | | 5.103% due 04/23/2048 | 2,400 | 3,316 |
| 33.891% due 02/22/2028 | ARS | 76,810 | 464 | Russia Government International Bond | | |
| 34.122% due 03/29/2024 | | 208,213 | 1,273 | 0.000% due 04/24/2024 | RUB 5,057,901 | 62,696 |
| 36.420% due 01/23/2022 | | 106,460 | 684 | 7.150% due 11/12/2025 | 4,002,466 | 54,253 |
| Autonomous Community of Catalonia | | | | 7.950% due 10/07/2026 | 1,564,954 | 22,086 |
| 4.900% due 09/15/2021 | EUR | 1,350 | 1,638 | Saudi Government International Bond | | |
| 6.350% due 11/30/2041 | | 700 | 1,406 | 3.250% due 10/26/2026 | \$ 6,200 | 6,768 |
| China Development Bank | | | | 3.625% due 03/04/2028 | 1,800 | 2,000 |
| 2.890% due 06/22/2025 | CNY | 240,200 | 35,034 | 4.000% due 04/17/2025 | 55,000 | 61,112 |
| 3.300% due 02/01/2024 | | 34,400 | 5,128 | 4.500% due 10/26/2046 | 1,300 | 1,545 |
| 3.430% due 01/14/2027 | | 41,400 | 6,121 | 4.625% due 10/04/2047 | 2,100 | 2,545 |
| 3.680% due 02/26/2026 | | 174,500 | 26,277 | 5.000% due 04/17/2049 | 7,300 | 9,343 |
| 3.740% due 09/10/2025 | | 228,400 | 34,509 | Serbia Government International Bond | | |
| 4.150% due 10/26/2025 | | 170,400 | 26,234 | 3.125% due 05/15/2027 | EUR 4,434 | 5,628 |
| Corp. Andina de Fomento | | | | South Africa Government International Bond | | |
| 3.950% due 10/15/2021 | MXN | 788 | 38 | 4.850% due 09/30/2029 | \$ 8,200 | 8,155 |
| Egypt Government International Bond | | | | 5.750% due 09/30/2049 | 5,200 | 4,704 |
| 4.750% due 04/11/2025 | EUR | 2,130 | 2,447 | Turkey Government International Bond | | |
| Guatemala Government Bond | | | | 4.250% due 03/13/2025 | 34,200 | 31,290 |
| 5.375% due 04/24/2032 | \$ | 1,000 | 1,183 | 4.625% due 03/31/2025 | EUR 21,500 | 24,675 |
| 6.125% due 06/01/2050 | | 1,600 | 1,983 | 5.250% due 03/13/2030 | \$ 29,000 | 25,339 |
| Indonesia Government International Bond | | | | 5.600% due 11/14/2024 | 24,900 | 23,983 |
| 4.200% due 10/15/2050 | | 6,200 | 7,170 | 5.625% due 03/30/2021 | 4,600 | 4,622 |
| Israel Government International Bond | | | | 5.750% due 03/22/2024 | 2,000 | 1,950 |
| 3.800% due 05/13/2060 | | 17,000 | 19,569 | 6.350% due 08/10/2024 | 5,869 | 5,802 |
| 4.500% due 04/03/2120 | | 3,800 | 4,982 | 7.625% due 04/26/2029 | 43,400 | 43,851 |
| Kuwait International Government Bond | | | | Turkiye Ihracat Kredi Bankasi A/S | | |
| 3.500% due 03/20/2027 | | 5,300 | 6,003 | 8.250% due 01/24/2024 | 3,000 | 3,050 |

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|--|----------------|----------------|
| Ukraine Government International Bond | | |
| 7.750% due 09/01/2023 | 4,390 | 4,579 |
| Venezuela Government International Bond (d) | | |
| 6.000% due 12/09/2020 | 3,367 | 325 |
| 7.000% due 03/31/2038 | 1,883 | 182 |
| 7.650% due 04/21/2025 | 5,349 | 516 |
| 7.750% due 04/13/2022 | 1,200 | 116 |
| 8.250% due 10/13/2024 | 5,991 | 578 |
| 9.000% due 05/07/2023 | 3,161 | 305 |
| 9.250% due 09/15/2027 | 4,274 | 412 |
| 9.250% due 05/07/2028 | 6,512 | 628 |
| 11.750% due 10/21/2026 | 680 | 66 |
| 11.950% due 08/05/2031 | 6,000 | 579 |
| ソブリン債合計 | | 849,152 |
| (取得原価 \$936,792) | | |

| | 株 | |
|--|------------|---------------|
| 普通株式 0.1% | | |
| Cairo Mezz PLC (g) | 847,444 | 103 |
| Clear Channel Outdoor Holdings, Inc. (g) | 5,292,182 | 4,731 |
| Eurobank Ergasias Services and Holdings S.A. (g) | 10,169,333 | 3,401 |
| iHeartMedia, Inc. Class A (g) | 294,195 | 2,418 |
| iHeartMedia, Inc. Class B (g) | 3,948 | 29 |
| Mcdermott International Ltd. (g) | 246,680 | 419 |
| National Bank of Greece S.A. (g) | 102,570 | 108 |
| Neiman Marcus Group Ltd. LLC | 151,112 | 12,571 |
| Westmoreland Mining Holdings LLC | 8,912 | 67 |
| 普通株式合計 | | 23,847 |
| (取得原価 \$48,283) | | |

| | 株 | |
|----------------------------------|---------|---------------|
| 商業用不動産持分 0.1% | | |
| Uniti Group, Inc. (g) | 109,504 | 966 |
| VICI Properties, Inc. (g) | 760,482 | 17,453 |
| 商業用不動産持分合計 | | 18,419 |
| (取得原価 \$6,268) | | |

| | 株 | |
|-----------------------------|-----------|--------|
| ワラント 0.2% | | |
| iHeart Media, Inc. | | |
| 2049/12/31 | 1,916,029 | 14,175 |
| Sequa Corp. | | |
| 2049/12/31 | 42,000 | 0 |
| Stearns Holdings LLC | | |
| 2039/11/5 | 111,865 | 0 |

| | 株 | 評価額 (単位:千) |
|---|---------|---------------|
| Windstream Services LLC | | |
| 2021/3/24 | 218,781 | 3,995 |
| ワラント合計 | | 18,170 |
| (取得原価 \$41,207) | | |
| 優先証券 0.2% | | |
| Nationwide Building Society | | |
| 10.250% | 74,050 | 16,074 |
| Sequa Corp. | | |
| 12.000% | 1,074 | 974 |
| Stichting AK Rabobank Certificaten | | |
| 6.500% (c) | 28,040 | 4,061 |
| 優先証券合計 | | 21,109 |
| (取得原価 \$20,444) | | |

| | 額面金額 (単位:千) | | |
|---|----------------|--------|-------|
| 短期金融商品 0.8% | | | |
| レボ契約 0.1% | | | 8,900 |
| 短期債 0.0% | | | |
| Pan American Energy LLC | | | |
| 33.604% due 02/26/2021 (i) | ARS | 67,691 | 440 |
| 定期預金 0.4% | | | |
| Australia and New Zealand Banking Group Ltd. | | | |
| (0.020%) due 11/02/2020 | AUD | 2,783 | 1,955 |
| 0.010% due 11/02/2020 | \$ | 4,668 | 4,668 |
| Bank of Nova Scotia | | | |
| 0.010% due 11/02/2020 | CAD | 99 | 74 |
| 0.010% due 11/02/2020 | \$ | 295 | 295 |
| BNP Paribas Bank | | | |
| (0.700%) due 11/02/2020 | EUR | 665 | 775 |
| (0.020%) due 11/02/2020 | AUD | 91 | 64 |
| 0.010% due 11/02/2020 | \$ | 4,895 | 4,895 |
| 3.400% due 11/02/2020 | ZAR | 6,593 | 406 |
| Brown Brothers Harriman & Co. | | | |
| (1.420%) due 11/02/2020 | CHF | 3 | 3 |
| (0.700%) due 11/02/2020 | EUR | 10 | 11 |
| (0.650%) due 11/02/2020 | DKK | 2 | 0 |
| (0.270%) due 11/02/2020 | ¥ | 578 | 6 |
| (0.260%) due 11/02/2020 | SEK | 1 | 0 |

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|--|----------------|---------------|
| (0.100%) due 11/02/2020 | NOK 2 | 0 |
| (0.020%) due 11/02/2020 | AUD 16 | 11 |
| 0.010% due 11/02/2020 | CAD 4 | 3 |
| 0.010% due 11/02/2020 | GBP 30 | 39 |
| 0.010% due 11/02/2020 | \$ 2 | 2 |
| 3.400% due 11/02/2020 | ZAR 691 | 43 |
| Citibank N.A. | | |
| (0.700%) due 11/02/2020 | EUR 6 | 7 |
| 0.010% due 11/02/2020 | \$ 2,549 | 2,549 |
| Credit Suisse AG | | |
| (1.420%) due 11/02/2020 | CHF 8 | 9 |
| DBS Bank Ltd. | | |
| 0.010% due 11/02/2020 | \$ 6,803 | 6,803 |
| HSBC Bank PLC | | |
| (0.700%) due 11/02/2020 | EUR 321 | 374 |
| JPMorgan Chase Bank N.A. | | |
| 0.010% due 11/02/2020 | \$ 5,102 | 5,102 |
| MUFG Bank Ltd. | | |
| (0.270%) due 11/02/2020 | ¥ 829,044 | 7,930 |
| National Australia Bank Ltd. | | |
| (0.020%) due 11/02/2020 | AUD 60 | 42 |
| Royal Bank of Canada | | |
| 0.010% due 11/02/2020 | CAD 74 | 55 |
| Sumitomo Mitsui Banking Corp. | | |
| (0.700%) due 11/02/2020 | EUR 373 | 434 |
| (0.270%) due 11/02/2020 | ¥ 516 | 5 |
| 0.010% due 11/02/2020 | \$ 284 | 284 |
| Sumitomo Mitsui Trust Bank Ltd. | | |
| (0.700%) due 11/02/2020 | EUR 621 | 724 |
| (0.270%) due 11/02/2020 | ¥ 139,376 | 1,333 |
| 0.010% due 11/02/2020 | GBP 3,474 | 4,492 |
| 0.010% due 11/02/2020 | \$ 1,658 | 1,658 |
| | | 45,051 |

| アルゼンチン財務省短期証券 0.3% | 額面金額 (単位:千) | 評価額 (単位:千) |
|----------------------------------|----------------|----------------------|
| (140.624%) due 12/04/2020 (h)(i) | ARS 1,556,976 | 11,788 |
| 0.767% due 04/17/2021 (h)(i) | 99,134 | 737 |
| 29.978% due 11/30/2020 (i) | 944,272 | 6,002 |
| 31.106% due 12/30/2020 (j) | 4,114,008 | 25,812 |
| 34.392% due 01/29/2021 (i) | 392,546 | 2,340 |
| | | 46,679 |
| 短期金融商品合計 | | 101,070 |
| (取得原価 \$103,586) | | |
| 投資有価証券合計(a) 131.6% | | \$ 16,111,689 |
| (取得原価 \$16,329,835) | | |
| 金融デリバティブ商品 0.1% | | 13,909 |
| (取得原価またはプレミアム\$(28,133)) | | |
| その他の資産および負債 (31.7%) | | (3,878,516) |
| 純資産 100.0% | | \$ 12,247,082 |

(a) 2020年10月31日現在の地域別投資有価証券の配分は、米国が純資産の90.5%、英国が純資産の12.3%、その他の国が純資産の28.7%である。

(b) 偶発転換証券

(c) 永久債：記載の日付（該当する場合）は次回の償還日である。

(d) 当有価証券は、債務不履行状態にある。

(e) 現物払い有価証券

(f) インタレスト・オンリー有価証券

(g) 発行日前取引（When-Issued 取引）証券

(h) 証券の元本がインフレ率に応じて調整される。

(i) クーボンは最終利回りである。

(j) クーボンは加重平均最終利回りである。

●制限付証券

2020年10月31日現在

単位:千

純資産に占める
市場価格の割合

| 発行体 | クーポン | 満期日 | 取得日 | 取得原価 | 市場価格 | |
|---|--------|------------|------------|------------------|------------------|--------------|
| AWAS Leasing 2011-I Ltd. | 4.870% | 10/02/2021 | 10/02/2014 | \$ 510 | \$ 514 | 0.00% |
| General Motors Co. Neiman Marcus Group Ltd. LLC | 6.800% | 10/01/2027 | 05/07/2020 | 1,135 | 1,399 | 0.01% |
| Westmoreland Mining Holdings LLC | N/A | N/A | 09/25/2020 | 4,866 | 12,571 | 0.10% |
| WHLN FIRST MTG CO LEND 2 ASSET HOTEL | N/A | N/A | 03/26/2019 | 44 | 67 | 0.00% |
| | 2.565% | 02/09/2021 | 05/16/2018 | 45,000 | 44,579 | 0.37% |
| 制限付証券合計 | | | | \$ 51,555 | \$ 59,130 | 0.48% |

◎借入およびその他の金融取引

2020年10月31日現在

●レポ契約

単位:千

レポ契約に係る
未収金⁽¹⁾

| 取引相手 | 貸付金利 | 決済日 | 満期日 | 元本金額 | 担保 | 受入担保評 価額 | レポ契約評 価額 | レポ契約に係る 未収金 ⁽¹⁾ |
|---------------|--------|------------|------------|----------|--|-------------------|-----------------|-------------------------------|
| BPS | 0.110% | 10/30/2020 | 11/02/2020 | \$ 8,900 | U.S. Treasury Bonds 2.750% due 08/15/2047 | \$ (9,011) | \$ 8,900 | \$ 8,900 |
| レポ契約合計 | | | | | | \$ (9,011) | \$ 8,900 | \$ 8,900 |

●リバース・レポ取引

単位:千

| 取引相手 | 借入金利 | 借入日 | 満期日 | 借入額 | リバース・レポ取引に係る未払金 |
|--------------------|----------|------------|------------------------|-------------|---------------------|
| BPS | (2.800%) | 12/11/2019 | TBD ⁽²⁾ EUR | (2,859) | \$ (3,246) |
| BPS | (2.800%) | 07/01/2020 | TBD ⁽²⁾ | (672) | (775) |
| BPS | (2.800%) | 10/14/2020 | TBD ⁽²⁾ | (4,485) | (5,216) |
| CFR | (1.150%) | 10/23/2020 | TBD ⁽²⁾ | (3,069) | (3,574) |
| DEU | 0.140% | 10/19/2020 | 11/02/2020 | \$ (23,797) | (23,798) |
| DEU | 0.140% | 10/30/2020 | 11/13/2020 | (57,765) | (57,765) |
| DEU | 0.170% | 10/13/2020 | 01/08/2021 | (278,296) | (278,321) |
| JPS | 0.140% | 10/19/2020 | 11/02/2020 | (27,816) | (27,818) |
| リバース・レポ取引合計 | | | | | \$ (400,513) |

●セール・バイバック取引

単位:千

セール・バイバック取引に
係る未払金

| 取引相手 | 借入金利 | 借入日 | 満期日 | 借入額 | セール・バイバック取引に 係る未払金 |
|----------------------|--------|------------|------------|------------|-----------------------|
| BPS | 0.163% | 10/27/2020 | 11/02/2020 | \$ (2,006) | \$ (2,006) |
| セール・バイバック取引合計 | | | | | \$ (2,006) |

●担保付借入として会計処理される取引

単位:千

| | 取引の契約上の残存期間 | | | | 合計 |
|-------------------------------|-------------|---------------------|---------------------|--------------------|---------------------|
| | 翌日物および継続 | 30日以下 | 31-90日 | 90日超 | |
| リバース・レポ取引 | | | | | |
| Non - U.S. Corporate Debt | \$ 0 | \$ 0 | \$ 0 | \$ (12,811) | \$ (12,811) |
| U.S. Government Debt | 0 | (109,381) | (278,321) | 0 | (387,702) |
| リバース・レポ取引合計 | \$ 0 | \$ (109,381) | \$ (278,321) | \$ (12,811) | \$ (400,513) |
| セール・バイバック取引 | | | | | |
| U.S. Government Debt | \$ 0 | \$ (2,006) | \$ 0 | \$ 0 | \$ (2,006) |
| セール・バイバック取引合計 | \$ 0 | \$ (2,006) | \$ 0 | \$ 0 | \$ (2,006) |
| 借入合計 | \$ 0 | \$ (111,387) | \$ (278,321) | \$ (12,811) | \$ (402,519) |
| リバース・レポ取引およびセール・バイバック取引に係る未払金 | | | | | \$ (402,519) |

◎上場金融デリバティブ商品

2020年10月31日現在

●売建オプション

上場先物契約オプション

単位:千(契約数を除く)

| 銘柄 | 行使価格 | 満期日 | 契約数 | プレミアム (受取額) | | 市場価格 |
|--|------------|------------|-------|-------------------|-------------------|------|
| | | | | | | |
| Call - U.S. Treasury 10-Year Note January 2021 Futures | \$ 139.500 | 12/24/2020 | 5,000 | \$ (1,758) | \$ (1,406) | |
| Put - U.S. Treasury 10-Year Note January 2021 Futures | 136.500 | 12/24/2020 | 5,000 | (1,354) | (2,344) | |
| 売建オプション合計 | | | | \$ (3,112) | \$ (3,750) | |

●先物契約

単位:千(契約数を除く)

| 銘柄 | 種類 | 決済月 | 契約数 | 未実現 評価損益 | 変動証拠金 | |
|---|-------|---------|-------|------------------|-----------------|-----------------|
| | | | | | 資産 | 負債 |
| Australia Government 10-Year Bond December Futures | Short | 12/2020 | 693 | \$ (710) | \$ 266 | \$ 0 |
| Euro-BTP 10-Year Bond December Futures | Long | 12/2020 | 1,901 | 9,375 | 1,284 | 0 |
| Euro -Bund 10-Year Bond December Futures | Long | 12/2020 | 1 | 3 | 0 | 0 |
| U.S. Treasury 10-Year Note December Futures | Long | 12/2020 | 1,601 | (963) | 0 | (300) |
| U.S. Treasury 20-Year Bond December Futures | Short | 12/2020 | 258 | (104) | 97 | 0 |
| U.S. Treasury 30-Year Bond December Futures | Short | 12/2020 | 902 | 4,818 | 477 | 0 |
| United Kingdom Treasury 10-Year Gilt December Futures | Short | 12/2020 | 134 | 98 | 89 | 0 |
| 先物契約合計 | | | | \$ 12,517 | \$ 2,213 | \$ (300) |

●スワップ契約

クレジットデフォルトスワップ(社債・ソブリン債・地方債)－買い

単位:千

| 参照債務 | 支払 固定金利 | 満期日 | 2020/10/31時点の 信用スプレッド | 想定元本 | 市場価格 | 未実現 評価損益 | 変動証拠金 | |
|-----------------------|------------|------------|--------------------------|--------|--------|-------------|-------|------|
| | | | | | | | 資産 | 負債 |
| Kraft Heinz Foods Co. | (1.000%) | 06/20/2022 | 0.443% | \$ 500 | \$ (5) | \$ 3 | \$ 0 | \$ 0 |

クレジットデフォルトスワップ(社債・ソブリン債・地方債)－売り

単位:千

| 参照債務 | 受取 固定金利 | 満期日 | 2020/10/31時点の 信用スプレッド | 想定元本 | 市場価格 | 未実現 評価損益 | 変動証拠金 | |
|---------------------------|------------|------------|--------------------------|------------|----------|-------------|-------|---------|
| | | | | | | | 資産 | 負債 |
| Bombardier, Inc. | 5.000% | 06/20/2024 | 15.361% | \$ 900 | \$ (222) | \$ (191) | \$ 0 | \$ (9) |
| Bombardier, Inc. | 5.000% | 12/20/2024 | 15.444% | 300 | (80) | (85) | 0 | (7) |
| Ford Motor Credit Co. LLC | 5.000% | 12/20/2022 | 2.279% | 100 | 6 | (5) | 0 | (1) |
| General Electric Co. | 1.000% | 12/20/2020 | 0.503% | 3,000 | 5 | (16) | 0 | (7) |
| General Electric Co. | 1.000% | 12/20/2023 | 0.926% | 17,200 | 59 | (24) | 1 | 0 |
| Rolls-Royce PLC | 1.000% | 12/20/2022 | 3.416% | EUR 23,370 | (1,328) | (1,750) | 16 | 0 |
| | | | | \$ | (1,560) | \$ (2,071) | \$ 17 | \$ (24) |

クレジットデフォルトスワップ(クレジット・インデックス)－買い

単位:千

| インデックス/ トランジェ | 支払 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 |
| CDX.IG-33 Index | (1.000%) | 12/20/2024 | \$ 142,100 | \$ (927) | \$ (3,222) | \$ 40 | \$ 0 |

クレジットデフォルトスワップ(クレジット・インデックス)－売り

単位:千

| インデックス/ トランジェ | 受取 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 |
| CDX.EM-24 Index | 1.000% | 12/20/2020 | \$ 736 | \$ 1 | \$ (4) | \$ 0 | \$ 0 |
| CDX.EM-28 Index | 1.000% | 12/20/2022 | 32,430 | (217) | 254 | 39 | 0 |
| CDX.EM-29 Index | 1.000% | 06/20/2023 | 57,810 | (559) | 957 | 33 | 0 |
| CDX.EM-30 Index | 1.000% | 12/20/2023 | 56,776 | (881) | 883 | 18 | 0 |
| CDX.EM-31 Index | 1.000% | 06/20/2024 | 21,150 | (347) | 474 | 39 | 0 |
| CDX.EM-32 Index | 1.000% | 12/20/2024 | 23,622 | (495) | 489 | 21 | 0 |
| CDX.EM-33 Index | 1.000% | 06/20/2025 | 33,820 | (1,024) | 2,507 | 33 | 0 |
| CDX.EM-34 Index | 1.000% | 12/20/2025 | 34,400 | (1,892) | 245 | 2 | 0 |
| CDX.HY-25 Index | 5.000% | 12/20/2020 | 40,290 | 454 | (676) | 1,207 | 0 |
| CDX.HY-33 Index | 5.000% | 12/20/2024 | 80,029 | 4,349 | (1,875) | 0 | (4,986) |
| CDX.HY-34 Index | 5.000% | 06/20/2025 | 89,700 | 4,357 | 4,260 | 164 | 0 |
| CDX.IG-34 Index | 1.000% | 06/20/2025 | 30,700 | 164 | (114) | 0 | (7) |
| iTraxx Europe Series 33 Index | 1.000% | 06/20/2025 | EUR 16,540 | 309 | (71) | 0 | (13) |
| iTraxx Europe Series 34 Index | 1.000% | 12/20/2025 | 135,600 | 3,012 | (689) | 0 | (15) |
| | | | \$ | 7,231 | \$ 6,640 | \$ 1,556 | \$ (5,021) |

金利スワップ

単位:千

| 変動金利 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 |
| 受取 | 3-Month USD-LIBOR | 1.500% | 12/18/2021 | \$ 12,600 | \$ (250) | \$ (297) | \$ 0 | \$ 0 |
| 受取 | 3-Month USD-LIBOR | 2.750% | 12/19/2021 | 96,600 | (3,735) | (1,532) | 3 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.000% | 06/17/2022 | 41,200 | (657) | (1,170) | 0 | (2) |
| 受取 | 3-Month USD-LIBOR | 2.500% | 12/18/2024 | 62,500 | (6,054) | (3,351) | 9 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.300% | 03/16/2025 | 62,600 | (2,571) | (2,571) | 16 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.300% | 03/18/2025 | 62,600 | (2,569) | (2,569) | 10 | 0 |
| 受取 | 3-Month USD-LIBOR | 2.000% | 06/20/2025 | 601,500 | (48,272) | (35,915) | 211 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.740% | 12/16/2026 | 15,800 | (1,236) | (1,236) | 10 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.560% | 02/05/2027 | 28,000 | (1,813) | (1,813) | 18 | 0 |
| 支払 | 3-Month USD-LIBOR | 2.500% | 12/20/2027 | 259,700 | 36,118 | 19,660 | 0 | (230) |
| 支払 | 3-Month USD-LIBOR | 2.490% | 01/09/2028 | 190,500 | 26,262 | 14,265 | 0 | (166) |
| 支払 | 3-Month USD-LIBOR | 3.000% | 06/19/2029 | 275,100 | 54,825 | 23,008 | 0 | (252) |
| 受取 | 3-Month USD-LIBOR | 1.750% | 01/23/2030 | 14,000 | (1,234) | (1,234) | 20 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.870% | 01/23/2030 | 14,000 | (1,391) | (1,391) | 20 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.610% | 02/28/2030 | 14,100 | (1,040) | (1,040) | 21 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.430% | 03/17/2030 | 31,300 | (1,760) | (1,760) | 47 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.250% | 06/17/2030 | 9,500 | (391) | (586) | 12 | 0 |
| 受取 | 3-Month USD-LIBOR | 0.678% | 07/29/2030 | 12,400 | 211 | 211 | 17 | 0 |
| 受取 | 3-Month USD-LIBOR | 0.674% | 08/05/2030 | 12,000 | 213 | 213 | 17 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.500% | 06/21/2032 | 12,800 | (813) | (1,235) | 28 | 0 |
| 受取 | 3-Month USD-LIBOR | 2.500% | 06/20/2048 | 7,900 | (2,423) | (1,328) | 22 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.910% | 10/17/2049 | 11,400 | (1,790) | (1,784) | 21 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.895% | 10/18/2049 | 11,400 | (1,746) | (1,781) | 21 | 0 |
| 受取 | 3-Month USD-LIBOR | 2.000% | 01/15/2050 | 8,800 | (1,638) | (1,444) | 16 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.625% | 01/16/2050 | 22,500 | (2,000) | (3,497) | 40 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.750% | 01/22/2050 | 47,500 | (5,755) | (7,512) | 85 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.625% | 02/03/2050 | 42,500 | (3,727) | (6,551) | 76 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.875% | 02/07/2050 | 2,700 | (411) | (431) | 5 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.500% | 06/17/2050 | 1,200 | (69) | 53 | 2 | 0 |
| 支払 | 3-Month USD-LIBOR | 1.215% | 10/13/2050 | 14,900 | (314) | (314) | 0 | (26) |
| 受取 | 3-Month ZAR-SAJIBOR | 7.250% | 09/19/2023 | ZAR 305,500 | (1,869) | (1,608) | 0 | (52) |
| 受取 | 3-Month ZAR-SAJIBOR | 8.250% | 03/15/2024 | 7,700 | (66) | (41) | 0 | 0 |
| 支払 | 3-Month ZAR-SAJIBOR | 8.300% | 03/15/2027 | 1,400 | 14 | 9 | 0 | 0 |
| 支払 | 3-Month ZAR-SAJIBOR | 7.750% | 09/19/2028 | 626,200 | 3,831 | 3,478 | 140 | 0 |
| 支払 | 6-Month Australian Bank Bill | 4.750% | 06/18/2024 | AUD 28,000 | 3,621 | 335 | 3 | 0 |
| 支払 | 6-Month Australian Bank Bill | 3.250% | 12/17/2024 | 39,200 | 3,800 | 791 | 0 | (4) |
| 支払 | 6-Month Australian Bank Bill | 4.250% | 12/17/2024 | 41,400 | 5,322 | 706 | 0 | (3) |
| 支払 | 6-Month Australian Bank Bill | 3.500% | 06/17/2025 | 38,850 | 4,469 | 877 | 0 | (6) |
| 支払 | 6-Month Australian Bank Bill | 2.750% | 06/17/2026 | 3,870 | 397 | 117 | 0 | (1) |
| 支払 | 6-Month Australian Bank Bill | 3.000% | 03/21/2027 | 313,890 | 37,059 | 8,735 | 0 | (387) |

| 変動金利 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 |
| 受取 | 6-Month EURIBOR | (0.150%) | 03/18/2030 | EUR 123,000 | (1,980) | (5,541) | 147 | 0 |
| 受取 | 6-Month EURIBOR | 0.150% | 06/17/2030 | 26,800 | (1,382) | (1,363) | 36 | 0 |
| 受取 | 6-Month EURIBOR | 0.250% | 03/18/2050 | 37,600 | (4,018) | (7,030) | 329 | 0 |
| 受取 | 6-Month JPY-LIBOR | (0.020%) | 09/20/2028 | ¥ 67,650,000 | 1,291 | (401) | 626 | 0 |
| 受取 | 6-Month JPY-LIBOR | 0.000% | 03/15/2029 | 56,500,000 | 699 | 126 | 510 | 0 |
| 受取 | 6-Month JPY-LIBOR | 0.450% | 03/20/2029 | 27,521,890 | (9,799) | 810 | 332 | 0 |
| 支払 | BRL-CDI-Compounded | 5.830% | 01/02/2023 | BRL 165,400 | 1,053 | 1,049 | 0 | (30) |
| 支払 | BRL-CDI-Compounded | 5.836% | 01/02/2023 | 128,800 | 823 | 823 | 0 | (24) |
| 支払 | BRL-CDI-Compounded | 5.855% | 01/02/2023 | 42,900 | 278 | 278 | 0 | (8) |
| 受取 | FEDL01 Index | 0.051% | 10/20/2022 | \$ 5,000 | 1 | 1 | 0 | 0 |
| 支払 | FEDL01 Index | 0.184% | 10/21/2025 | 23,312 | (57) | (57) | 0 | (8) |
| 支払 | FEDL01 Index | 0.562% | 10/21/2030 | 3,493 | (35) | (35) | 0 | (6) |
| 受取 | FEDL01 Index | 0.781% | 10/20/2035 | 500 | 8 | 8 | 1 | 0 |
| 受取 | IBMEXID | 4.650% | 05/10/2022 | MXN 353,200 | (41) | (46) | 11 | 0 |
| 受取 | IBMEXID | 4.825% | 05/27/2022 | 36,000 | (9) | (9) | 1 | 0 |
| 受取 | IBMEXID | 4.740% | 06/03/2022 | 88,800 | (16) | (16) | 3 | 0 |
| 受取 | IBMEXID | 4.580% | 06/10/2022 | 91,600 | (6) | (6) | 3 | 0 |
| 支払 | IBMEXID | 5.780% | 09/29/2022 | 96,760 | 110 | 200 | 0 | (4) |
| 支払 | IBMEXID | 7.875% | 12/16/2022 | 27,800 | 93 | 32 | 0 | (1) |
| 支払 | IBMEXID | 7.865% | 12/27/2022 | 48,800 | 162 | 65 | 0 | (2) |
| 支払 | IBMEXID | 7.880% | 12/27/2022 | 780,300 | 2,611 | 1,038 | 0 | (36) |
| 支払 | IBMEXID | 7.640% | 01/03/2023 | 31,200 | 97 | 42 | 0 | (1) |
| 支払 | IBMEXID | 7.645% | 01/03/2023 | 49,400 | 154 | 67 | 0 | (2) |
| 支払 | IBMEXID | 7.745% | 01/05/2023 | 33,200 | 106 | 42 | 0 | (2) |
| 支払 | IBMEXID | 7.610% | 01/23/2023 | 187,200 | 592 | 285 | 0 | (9) |
| 支払 | IBMEXID | 7.805% | 02/06/2023 | 76,600 | 257 | 94 | 0 | (4) |
| 支払 | IBMEXID | 7.820% | 02/06/2023 | 37,700 | 127 | 46 | 0 | (2) |
| 支払 | IBMEXID | 6.350% | 09/01/2023 | 39,100 | 84 | 87 | 0 | 0 |
| 支払 | IBMEXID | 5.980% | 08/26/2024 | 11,300 | 20 | 31 | 0 | (1) |
| 支払 | IBMEXID | 7.670% | 03/05/2025 | 662,400 | 3,322 | 1,383 | 0 | (50) |
| 支払 | IBMEXID | 7.710% | 03/07/2025 | 435,800 | 2,264 | 935 | 0 | (31) |
| 支払 | IBMEXID | 7.715% | 03/07/2025 | 433,300 | 2,255 | 929 | 0 | (31) |
| 支払 | IBMEXID | 7.570% | 03/18/2025 | 612,000 | 3,003 | 1,459 | 0 | (47) |
| 支払 | IBMEXID | 7.610% | 04/15/2025 | 51,600 | 259 | 123 | 0 | (4) |
| 支払 | IBMEXID | 5.120% | 05/06/2025 | 45,500 | 7 | 10 | 0 | (4) |
| 支払 | IBMEXID | 5.280% | 05/23/2025 | 15,400 | 7 | 7 | 0 | (1) |
| 支払 | IBMEXID | 5.280% | 05/30/2025 | 37,900 | 17 | 17 | 0 | (3) |
| 支払 | IBMEXID | 5.160% | 06/06/2025 | 39,200 | 8 | 8 | 0 | (3) |
| 支払 | IBMEXID | 5.950% | 01/30/2026 | 104,300 | 178 | 344 | 0 | (10) |
| 支払 | IBMEXID | 5.990% | 01/30/2026 | 98,900 | 178 | 324 | 0 | (10) |
| 支払 | IBMEXID | 6.080% | 03/10/2026 | 220,600 | 446 | 698 | 0 | (23) |
| 支払 | IBMEXID | 6.490% | 09/08/2026 | 141,900 | 416 | 453 | 0 | (16) |

| 変動金利 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 | |
| 支払 | IBMEXID | 7.380% | 11/04/2026 | 5,800 | 30 | 16 | 0 | (1) | |
| 支払 | IBMEXID | 8.010% | 02/04/2027 | 79,800 | 544 | 187 | 0 | (10) | |
| 支払 | IBMEXID | 5.535% | 05/04/2027 | 77,500 | 28 | 28 | 0 | (10) | |
| 支払 | IBMEXID | 7.200% | 06/11/2027 | 20,000 | 96 | 60 | 0 | (3) | |
| 受取 | IBMEXID | 7.984% | 12/10/2027 | 63,300 | (456) | (164) | 9 | 0 | |
| 受取 | IBMEXID | 7.990% | 12/21/2027 | 1,300 | (10) | (4) | 0 | 0 | |
| 受取 | IBMEXID | 8.005% | 12/21/2027 | 374,000 | (2,709) | (1,025) | 54 | 0 | |
| 受取 | IBMEXID | 7.800% | 12/28/2027 | 29,000 | (192) | (79) | 4 | 0 | |
| 支払 | IBMEXID | 7.910% | 12/30/2027 | 1,400 | 10 | 4 | 0 | 0 | |
| 受取 | IBMEXID | 8.030% | 01/31/2028 | 20,600 | (150) | (52) | 3 | 0 | |
| 受取 | IBMEXID | 8.050% | 01/31/2028 | 1,000 | (8) | (3) | 0 | 0 | |
| 支払 | IBMEXID | 7.480% | 06/18/2037 | 7,600 | 40 | 20 | 0 | (3) | |
| 受取 | IBMEXID | 7.380% | 08/14/2037 | 7,100 | (34) | (19) | 3 | 0 | |
| 支払 | IBMEXID | 7.360% | 08/21/2037 | 49,300 | 232 | 144 | 0 | (19) | |
| 受取 | IBMEXID | 8.103% | 01/04/2038 | 72,300 | (617) | (184) | 29 | 0 | |
| 支払 | SOFRRATE | 0.056% | 10/20/2022 | \$ 5,000 | 0 | 0 | 0 | 0 | |
| 受取 | SOFRRATE | 0.173% | 10/21/2025 | 23,312 | 59 | 59 | 10 | 0 | |
| 受取 | SOFRRATE | 0.533% | 10/21/2030 | 3,493 | 38 | 38 | 7 | 0 | |
| 支払 | SOFRRATE | 0.740% | 10/20/2035 | 500 | (9) | (9) | 0 | (1) | |
| 受取 | Sterling Overnight Interbank Average Rate | 0.250% | 03/17/2031 | GBP 77,900 | (301) | 43 | 605 | 0 | |
| 受取 | Sterling Overnight Interbank Average Rate | 0.250% | 03/17/2051 | 14,200 | 640 | 194 | 378 | 0 | |
| | | | | | | \$ 81,362 | \$ (14,969) | \$ 3,991 | \$ (1,549) |
| スワップ契約合計 | | | | | | \$ 86,101 | \$ (13,619) | \$ 5,604 | \$ (6,594) |

2020年10月31日現在

◎店頭金融デリバティブ商品

●外国為替先渡し契約

単位:千

| 取引相手 | 決済月 | 受渡通貨 | 受取通貨 | 未実現評価損益 | | | | | |
|------|---------|------|------------|---------|-----------|----|-------|----|---------|
| | | | | 資産 | 負債 | | | | |
| BOA | 11/2020 | \$ | 17,901 | AUD | 25,082 | \$ | 0 | \$ | (287) |
| BOA | 11/2020 | | 1,597 | RUB | 125,544 | | 0 | | (20) |
| BOA | 12/2020 | DKK | 1,044 | \$ | 163 | | 0 | | 0 |
| BOA | 12/2020 | NZD | 34,640 | | 23,005 | | 110 | | 0 |
| BOA | 01/2021 | \$ | 5,074 | MXN | 106,956 | | 0 | | (92) |
| BOA | 02/2021 | | 49,126 | NOK | 457,950 | | 0 | | (1,230) |
| BPS | 11/2020 | AUD | 36,712 | \$ | 26,144 | | 363 | | 0 |
| BPS | 11/2020 | EUR | 46,976 | | 55,184 | | 464 | | 0 |
| BPS | 11/2020 | JPY | 351,887 | | 3,334 | | 0 | | (32) |
| BPS | 11/2020 | NZD | 43,642 | | 28,659 | | 0 | | (184) |
| BPS | 11/2020 | | 138,560 | | 91,118 | | 0 | | (456) |
| BPS | 11/2020 | \$ | 1,446 | CAD | 1,924 | | 0 | | (3) |
| BPS | 11/2020 | | 11,645 | EUR | 9,893 | | 0 | | (121) |
| BPS | 11/2020 | | 9,856 | ZAR | 159,201 | | 0 | | (70) |
| BPS | 12/2020 | CAD | 1,924 | \$ | 1,446 | | 3 | | 0 |
| BPS | 12/2020 | MXN | 53,365 | | 2,394 | | 0 | | (104) |
| BPS | 12/2020 | \$ | 26,147 | AUD | 36,712 | | 0 | | (362) |
| BPS | 12/2020 | | 85,687 | INR | 6,446,996 | | 331 | | 0 |
| BPS | 06/2021 | | 25,544 | MXN | 546,817 | | 0 | | (485) |
| BRC | 11/2020 | | 238 | TRY | 1,907 | | 0 | | (11) |
| BRC | 11/2020 | | 749 | | 5,939 | | 0 | | (48) |
| BRC | 12/2020 | | 3,783 | MXN | 86,116 | | 248 | | 0 |
| BSS | 08/2021 | CLP | 16,482,122 | \$ | 24,337 | | 3,013 | | 0 |
| CBK | 11/2020 | CAD | 17,536 | | 13,109 | | 0 | | (43) |
| CBK | 11/2020 | EUR | 33,375 | | 39,220 | | 343 | | 0 |
| CBK | 11/2020 | GBP | 4,215 | | 5,424 | | 0 | | (26) |
| CBK | 11/2020 | MXN | 774,309 | | 35,956 | | 0 | | (426) |
| CBK | 11/2020 | PEN | 53,355 | | 14,996 | | 234 | | 0 |
| CBK | 11/2020 | \$ | 5,417 | GBP | 4,146 | | 0 | | (56) |
| CBK | 11/2020 | | 3,104 | JPY | 323,392 | | 0 | | (10) |
| CBK | 11/2020 | | 44,847 | MXN | 1,014,209 | | 2,807 | | 0 |
| CBK | 11/2020 | | 14,846 | PEN | 53,355 | | 0 | | (85) |
| CBK | 11/2020 | | 6,931 | RUB | 541,916 | | 0 | | (116) |
| CBK | 11/2020 | | 4,201 | ZAR | 70,492 | | 132 | | 0 |
| CBK | 12/2020 | DKK | 504 | \$ | 79 | | 0 | | 0 |
| CBK | 12/2020 | JPY | 323,392 | | 3,105 | | 10 | | 0 |
| CBK | 12/2020 | \$ | 12,275 | CLP | 9,404,365 | | 0 | | (128) |
| CBK | 01/2021 | PEN | 53,355 | \$ | 14,837 | | 76 | | 0 |
| CBK | 01/2021 | \$ | 46,875 | MXN | 1,001,246 | | 0 | | (234) |
| CBK | 02/2021 | | 47,895 | SEK | 421,225 | | 0 | | (507) |

未実現評価損益

| 取引相手 | 決済月 | 受渡通貨 | 受取通貨 | | 未実現評価損益 | | |
|------|---------|------|------------|-----|---------------|-------|---------|
| | | | 資産 | 負債 | 資産 | 負債 | |
| CBK | 03/2021 | PEN | 35,266 | \$ | 9,960 | 209 | 0 |
| CBK | 03/2021 | | 83,489 | | 23,528 | 441 | 0 |
| CBK | 03/2021 | \$ | 23,524 | MXN | 530,950 | 1,030 | 0 |
| CBK | 03/2021 | | 35,418 | | 774,309 | 424 | 0 |
| DUB | 11/2020 | BRL | 212,619 | \$ | 36,837 | 0 | (35) |
| DUB | 11/2020 | \$ | 38,073 | BRL | 212,619 | 0 | (1,201) |
| FBF | 12/2020 | | 79,231 | IDR | 1,188,065,799 | 813 | 0 |
| GLM | 11/2020 | | 275,828 | GBP | 213,269 | 0 | (72) |
| GLM | 11/2020 | | 15,118 | RUB | 1,181,351 | 0 | (258) |
| GLM | 11/2020 | | 3,696 | | 273,900 | 0 | (253) |
| GLM | 12/2020 | GBP | 213,269 | \$ | 275,871 | 66 | 0 |
| GLM | 12/2020 | NZD | 103,920 | | 69,211 | 528 | 0 |
| GLM | 12/2020 | \$ | 86,960 | MXN | 1,854,377 | 0 | (159) |
| GLM | 05/2021 | | 3,575 | | 76,891 | 0 | (42) |
| GLM | 11/2021 | CLP | 6,932,000 | \$ | 9,824 | 857 | 0 |
| HUS | 11/2020 | AUD | 10,068 | | 7,107 | 37 | 0 |
| HUS | 11/2020 | EUR | 518,822 | | 609,768 | 5,418 | 0 |
| HUS | 11/2020 | GBP | 76,955 | | 99,016 | 0 | (486) |
| HUS | 11/2020 | MXN | 239,900 | | 11,478 | 206 | 0 |
| HUS | 11/2020 | \$ | 63,008 | AUD | 88,370 | 0 | (950) |
| HUS | 11/2020 | | 23,991 | EUR | 20,281 | 0 | (366) |
| HUS | 11/2020 | | 1,618 | JPY | 168,807 | 0 | (4) |
| HUS | 11/2020 | | 8,644 | RUB | 681,069 | 0 | (77) |
| HUS | 11/2020 | | 40 | TRY | 319 | 0 | (3) |
| HUS | 11/2020 | | 4,546 | ZAR | 76,193 | 138 | 0 |
| HUS | 11/2020 | | 12,235 | | 201,456 | 124 | 0 |
| HUS | 12/2020 | CLP | 9,404,365 | \$ | 12,170 | 23 | 0 |
| HUS | 12/2020 | JPY | 168,807 | | 1,619 | 3 | 0 |
| HUS | 12/2020 | \$ | 7,108 | AUD | 10,068 | 0 | (37) |
| HUS | 01/2021 | | 12,175 | CLP | 9,404,365 | 0 | (25) |
| HUS | 05/2021 | | 37,874 | MXN | 813,890 | 0 | (481) |
| HUS | 06/2021 | | 11,195 | | 239,900 | 0 | (201) |
| JPM | 11/2020 | | 5,627 | EUR | 4,760 | 0 | (82) |
| JPM | 11/2020 | | 1,613 | GBP | 1,235 | 0 | (16) |
| JPM | 11/2020 | | 1,064 | MXN | 24,220 | 72 | 0 |
| JPM | 11/2020 | | 16,221 | ZAR | 268,722 | 298 | 0 |
| JPM | 12/2020 | COP | 63,370,585 | \$ | 17,242 | 823 | 0 |
| JPM | 05/2021 | \$ | 16,854 | MXN | 361,729 | 0 | (234) |
| MYI | 11/2020 | AUD | 12,527 | \$ | 8,828 | 30 | 0 |
| MYI | 11/2020 | GBP | 5,087 | | 6,599 | 22 | 0 |
| MYI | 11/2020 | JPY | 174,923 | | 1,660 | 0 | (13) |
| MYI | 11/2020 | \$ | 3,346 | EUR | 2,835 | 0 | (44) |
| MYI | 11/2020 | | 3,518 | JPY | 366,760 | 0 | (9) |

| 取引相手 | 決済月 | 受渡通貨 | | 受取通貨 | | 未実現評価損益 | |
|------|---------|------|-----------|------|-----------|---------|---------|
| | | | | | | 資産 | 負債 |
| MYI | 12/2020 | JPY | 366,760 | \$ | 3,519 | 9 | 0 |
| MYI | 12/2020 | \$ | 7,897 | AUD | 11,238 | 0 | (4) |
| RBC | 11/2020 | | 821 | JPY | 85,782 | 0 | (1) |
| RBC | 11/2020 | | 42,909 | NOK | 394,145 | 0 | (1,677) |
| RBC | 12/2020 | JPY | 85,782 | \$ | 821 | 1 | 0 |
| RYL | 05/2021 | \$ | 4,209 | MXN | 90,432 | 0 | (54) |
| SCX | 11/2020 | AUD | 8,333 | \$ | 5,908 | 56 | 0 |
| SCX | 11/2020 | EUR | 486,910 | | 571,348 | 4,171 | 0 |
| SCX | 11/2020 | \$ | 5,828 | CAD | 7,706 | 0 | (49) |
| SCX | 11/2020 | | 1,192 | GBP | 914 | 0 | (10) |
| SCX | 11/2020 | | 44,302 | SEK | 386,530 | 0 | (871) |
| SCX | 12/2020 | CAD | 7,706 | \$ | 5,829 | 49 | 0 |
| SCX | 12/2020 | \$ | 25,537 | RUB | 1,980,387 | 0 | (720) |
| SOG | 11/2020 | | 3,517 | | 261,647 | 0 | (229) |
| SOG | 11/2020 | | 3,926 | ZAR | 66,345 | 152 | 0 |
| SSB | 11/2020 | BRL | 337,633 | \$ | 60,056 | 1,503 | 0 |
| SSB | 11/2020 | GBP | 692,591 | | 887,722 | 0 | (7,799) |
| SSB | 11/2020 | JPY | 368,039 | | 3,496 | 0 | (25) |
| SSB | 11/2020 | \$ | 58,497 | BRL | 337,633 | 56 | 0 |
| SSB | 12/2020 | | 60,006 | | 337,633 | 0 | (1,534) |
| SSB | 12/2020 | | 661 | CNH | 4,661 | 33 | 0 |
| TOR | 11/2020 | BRL | 125,015 | \$ | 21,660 | 0 | (21) |
| TOR | 11/2020 | JPY | 103,398 | | 980 | 0 | (9) |
| TOR | 11/2020 | \$ | 22,098 | BRL | 125,015 | 0 | (418) |
| TOR | 11/2020 | | 4,660 | EUR | 3,941 | 0 | (69) |
| TOR | 11/2020 | | 17,226 | ZAR | 278,199 | 0 | (125) |
| TOR | 12/2020 | EUR | 1,044,373 | \$ | 1,217,308 | 0 | (2) |
| TOR | 12/2020 | JPY | 53,506 | | 513 | 1 | 0 |
| UAG | 11/2020 | AUD | 38,175 | | 26,916 | 108 | 0 |
| UAG | 11/2020 | RUB | 2,028,698 | | 25,534 | 17 | 0 |
| UAG | 11/2020 | \$ | 2,764 | CAD | 3,670 | 0 | (11) |
| UAG | 11/2020 | | 6,033 | GBP | 4,644 | 0 | (28) |
| UAG | 11/2020 | | 5,081 | RUB | 378,240 | 0 | (327) |
| UAG | 11/2020 | | 8,513 | | 670,664 | 0 | (77) |
| UAG | 11/2020 | | 6,950 | | 546,443 | 0 | (78) |
| UAG | 11/2020 | | 13,931 | | 1,092,886 | 0 | (190) |
| UAG | 11/2020 | | 11,320 | ZAR | 185,453 | 58 | 0 |
| UAG | 11/2020 | | 10,545 | | 170,138 | 0 | (87) |
| UAG | 12/2020 | CAD | 3,670 | \$ | 2,764 | 11 | 0 |
| UAG | 12/2020 | GBP | 554,640 | | 716,997 | 0 | (279) |
| UAG | 12/2020 | \$ | 11,060 | AUD | 15,665 | 0 | (57) |
| UAG | 12/2020 | | 25,441 | RUB | 2,028,698 | 0 | (17) |

外国為替先渡し契約合計

| | | | |
|----|--------|----|----------|
| \$ | 25,921 | \$ | (24,952) |
|----|--------|----|----------|

● 売建オプション
金利スワプション

単位:千

| 取引相手 | 銘柄 | 変動金利 インデックス | 変動金利 支払/受取 | 行使レート | 満期日 | 想定元本 | プレミアム (受取額) | 市場価格 |
|------|--|----------------------|---------------|--------|------------|-------|----------------|----------|
| MYC | Call - OTC 30-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 1.144% | 11/02/2020 | 9,000 | \$ (181) | \$ 0 |
| MYC | Put - OTC 30-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.144% | 11/02/2020 | 9,000 | (180) | (363) |
| | | | | | | | \$ (361) | \$ (363) |

クレジットデフォルトスワップション

単位:千

| 取引相手 | 銘柄 | プロテクション 買い/売り | 行使レート | 満期日 | 想定元本 | プレミアム (受取額) | 市場価格 |
|------|--------------------------------------|------------------|----------|------------|---------|----------------|--------|
| BOA | Call - iTraxx Europe Series 33 Index | Buy | 0.475% | 11/18/2020 | 31,000 | \$ (24) | \$ (1) |
| BOA | Put - CDX.HY-34 Index | Sell | 99.000% | 11/18/2020 | 14,400 | (76) | (54) |
| BOA | Put - CDX.IG-34 Index | Sell | 1.000% | 11/18/2020 | 47,000 | (80) | (94) |
| BOA | Put - CDX.IG-35 Index | Sell | 0.900% | 01/20/2021 | 61,700 | (105) | (171) |
| BOA | Put - iTraxx Europe Series 33 Index | Sell | 0.900% | 11/18/2020 | 31,000 | (33) | (20) |
| BOA | Put - iTraxx Europe Series 34 Index | Sell | 0.950% | 12/16/2020 | 30,700 | (54) | (46) |
| BOA | Put - iTraxx Europe Series 34 Index | Sell | 0.850% | 01/20/2021 | 62,300 | (114) | (205) |
| BPS | Call - CDX.HY-35 Index | Buy | 108.000% | 12/16/2020 | 11,300 | (24) | (10) |
| BPS | Call - iTraxx Europe Series 33 Index | Buy | 0.475% | 11/18/2020 | 62,600 | (51) | (1) |
| BPS | Put - CDX.HY-34 Index | Sell | 100.000% | 11/18/2020 | 55,700 | (383) | (276) |
| BPS | Put - CDX.HY-35 Index | Sell | 98.250% | 01/20/2021 | 11,200 | (81) | (158) |
| BPS | Put - CDX.IG-34 Index | Sell | 1.000% | 12/16/2020 | 44,000 | (90) | (162) |
| BPS | Put - CDX.IG-34 Index | Sell | 1.200% | 12/16/2020 | 25,800 | (34) | (53) |
| BPS | Put - iTraxx Europe Series 33 Index | Sell | 0.900% | 11/18/2020 | 62,600 | (73) | (40) |
| BPS | Put - iTraxx Europe Series 34 Index | Sell | 0.800% | 01/20/2021 | 49,300 | (92) | (188) |
| BPS | Put - iTraxx Europe Series 34 Index | Sell | 1.050% | 01/20/2021 | 71,500 | (135) | (138) |
| BRC | Put - CDX.IG-34 Index | Sell | 1.000% | 12/16/2020 | 51,500 | (64) | (190) |
| BRC | Put - CDX.IG-35 Index | Sell | 1.100% | 01/20/2021 | 118,000 | (247) | (207) |
| DUB | Call - iTraxx Europe Series 33 Index | Buy | 0.450% | 12/16/2020 | 83,700 | (64) | (4) |
| DUB | Put - CDX.IG-34 Index | Sell | 1.000% | 12/16/2020 | 47,800 | (78) | (177) |
| DUB | Put - CDX.IG-35 Index | Sell | 0.950% | 01/20/2021 | 31,500 | (48) | (78) |
| DUB | Put - iTraxx Europe Series 33 Index | Sell | 0.800% | 12/16/2020 | 83,700 | (119) | (214) |
| DUB | Put - iTraxx Europe Series 34 Index | Sell | 0.900% | 12/16/2020 | 36,300 | (74) | (64) |
| DUB | Put - iTraxx Europe Series 34 Index | Sell | 0.900% | 01/20/2021 | 65,100 | (104) | (186) |
| FBF | Call - CDX.HY-35 Index | Buy | 108.000% | 12/16/2020 | 15,400 | (36) | (14) |
| FBF | Call - CDX.IG-35 Index | Buy | 0.450% | 12/16/2020 | 56,100 | (62) | (7) |
| FBF | Call - iTraxx Europe Series 33 Index | Buy | 0.475% | 11/18/2020 | 20,700 | (18) | 0 |
| FBF | Call - iTraxx Europe Series 33 Index | Buy | 0.450% | 12/16/2020 | 35,700 | (21) | (2) |
| FBF | Put - CDX.HY-35 Index | Sell | 100.000% | 12/16/2020 | 15,400 | (92) | (187) |
| FBF | Put - CDX.IG-35 Index | Sell | 0.900% | 12/16/2020 | 56,100 | (62) | (99) |
| FBF | Put - CDX.IG-35 Index | Sell | 1.100% | 12/16/2020 | 56,900 | (85) | (56) |
| FBF | Put - iTraxx Europe Series 33 Index | Sell | 0.900% | 11/18/2020 | 20,700 | (24) | (13) |

| 取引相手 | 銘柄 | プロテクション 買い/売り | 行使レート | 満期日 | 想定元本 | プレミアム (受取額) | 市場価格 | | |
|------|--------------------------------------|------------------|----------|------------|---------|----------------|---------|----|---------|
| FBF | Put - iTraxx Europe Series 33 Index | Sell | 0.800% | 12/16/2020 | 35,700 | (57) | (91) | | |
| GST | Call - CDX.HY-35 Index | Buy | 107.000% | 11/18/2020 | 14,200 | (44) | (10) | | |
| GST | Call - CDX.IG-35 Index | Buy | 0.475% | 12/16/2020 | 31,200 | (29) | (6) | | |
| GST | Call - iTraxx Europe Series 33 Index | Buy | 0.475% | 11/18/2020 | 56,500 | (46) | (1) | | |
| GST | Put - CDX.HY-34 Index | Sell | 100.000% | 11/18/2020 | 18,600 | (106) | (92) | | |
| GST | Put - CDX.HY-35 Index | Sell | 98.000% | 11/18/2020 | 10,600 | (69) | (36) | | |
| GST | Put - CDX.IG-33 Index | Sell | 2.500% | 01/20/2021 | 20,200 | (14) | (9) | | |
| GST | Put - CDX.IG-33 Index | Sell | 2.500% | 03/17/2021 | 36,565 | (26) | (29) | | |
| GST | Put - CDX.IG-34 Index | Sell | 1.000% | 11/18/2020 | 24,900 | (24) | (50) | | |
| GST | Put - CDX.IG-34 Index | Sell | 1.000% | 12/16/2020 | 80,200 | (154) | (296) | | |
| GST | Put - CDX.IG-35 Index | Sell | 0.800% | 12/16/2020 | 56,100 | (84) | (140) | | |
| GST | Put - CDX.IG-35 Index | Sell | 0.900% | 12/16/2020 | 39,800 | (57) | (70) | | |
| GST | Put - iTraxx Europe Series 32 Index | Sell | 2.500% | 01/20/2021 | 22,500 | (18) | (1) | | |
| GST | Put - iTraxx Europe Series 32 Index | Sell | 2.500% | 03/17/2021 | 44,476 | (34) | (8) | | |
| GST | Put - iTraxx Europe Series 33 Index | Sell | 0.900% | 11/18/2020 | 56,500 | (64) | (36) | | |
| GST | Put - iTraxx Europe Series 34 Index | Sell | 0.850% | 12/16/2020 | 120,400 | (191) | (254) | | |
| JPM | Put - CDX.IG-34 Index | Sell | 1.000% | 12/16/2020 | 25,800 | (37) | (95) | | |
| JPM | Put - iTraxx Europe Series 34 Index | Sell | 0.900% | 01/20/2021 | 64,700 | (117) | (184) | | |
| JPM | Put - iTraxx Europe Series 34 Index | Sell | 1.000% | 01/20/2021 | 70,300 | (142) | (153) | | |
| JPM | Put - iTraxx Europe Series 34 Index | Sell | 1.050% | 01/20/2021 | 36,000 | (69) | (69) | | |
| MYC | Call - CDX.IG-35 Index | Buy | 0.500% | 11/18/2020 | 58,700 | (47) | (5) | | |
| MYC | Put - CDX.IG-34 Index | Sell | 0.950% | 12/16/2020 | 21,900 | (47) | (96) | | |
| MYC | Put - CDX.IG-35 Index | Sell | 0.950% | 12/16/2020 | 56,900 | (103) | (86) | | |
| | | | | | | \$ | (4,226) | \$ | (4,932) |

有価証券オプション

単位:千

| 取引相手 | 銘柄 | 行使価格 | 満期日 | 想定元本 | プレミアム (受取額) | 市場価格 | | | |
|------------------|---------------------|------------|------------|-------|----------------|--------|----------------|----|----------------|
| FAR | Put - Fannie Mae** | \$ 101.828 | 12/07/2020 | 4,500 | \$ (17) | \$ (6) | | | |
| FAR | Put - Fannie Mae** | 101.938 | 12/07/2020 | 4,500 | (17) | (6) | | | |
| JPM | Call - Fannie Mae** | 103.461 | 12/07/2020 | 9,500 | (30) | (22) | | | |
| JPM | Put - Fannie Mae** | 102.461 | 12/07/2020 | 9,500 | (47) | (23) | | | |
| SAL | Call - Fannie Mae** | 103.344 | 12/07/2020 | 4,000 | (14) | (11) | | | |
| SAL | Call - Fannie Mae** | 103.359 | 12/07/2020 | 9,500 | (33) | (25) | | | |
| SAL | Put - Fannie Mae** | 102.328 | 12/07/2020 | 2,500 | (11) | (5) | | | |
| SAL | Put - Fannie Mae** | 102.344 | 12/07/2020 | 4,000 | (18) | (9) | | | |
| SAL | Put - Fannie Mae** | 102.359 | 12/07/2020 | 9,500 | (42) | (21) | | | |
| SAL | Put - Fannie Mae** | 103.922 | 12/07/2020 | 3,500 | (9) | (18) | | | |
| | | | | | | \$ | (238) | \$ | (146) |
| 売却オプション合計 | | | | | | \$ | (4,825) | \$ | (5,441) |

●スワップ契約

クレジットデフォルトスワップ(社債・ゾブリン債・地方債)－買い

単位:千

| 取引相手 | 参照債務 | 支払 固定金利 | 満期日 | 2020/10/31時点の 信用スプレッド | 想定元本 | プレミアム支払額 (受取額) | 未実現 評価損益 | スワップ契約時価 | |
|------|-------------------|------------|------------|--------------------------|---------|-------------------|-------------|----------|--------|
| | | | | | | | | 資産 | 負債 |
| BOA | HSBC Holdings PLC | (1.000%) | 06/20/2024 | 1.002% | EUR 200 | \$ 3 | \$ (4) | \$ 0 | \$ (1) |

クレジットデフォルトスワップ(社債・ゾブリン債・地方債)－売り

単位:千

| 取引相手 | 参照債務 | 受取 固定金利 | 満期日 | 2020/10/31時点の 信用スプレッド | 想定元本 | プレミアム支払額 (受取額) | 未実現 評価損益 | スワップ契約時価 | |
|------|--|------------|------------|--------------------------|----------|-------------------|-------------|----------|---------|
| | | | | | | | | 資産 | 負債 |
| BOA | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.240% | \$ 2,700 | \$ (89) | \$ 78 | \$ 0 | \$ (11) |
| BOA | Mexico Government International Bond | 1.000% | 06/20/2022 | 0.512% | 4,000 | (8) | 45 | 37 | 0 |
| BOA | Mexico Government International Bond | 1.000% | 06/20/2023 | 0.691% | 60,200 | (662) | 1,224 | 562 | 0 |
| BOA | Russia Government International Bond | 1.000% | 12/20/2020 | 0.235% | 790 | (63) | 65 | 2 | 0 |
| BOA | Russia Government International Bond | 1.000% | 12/20/2021 | 0.321% | 200 | (8) | 10 | 2 | 0 |
| BOA | Russia Government International Bond | 1.000% | 09/20/2024 | 0.817% | 300 | (31) | 33 | 2 | 0 |
| BOA | South Africa Government International Bond | 1.000% | 06/20/2023 | 2.053% | 7,000 | (403) | 220 | 0 | (183) |
| BPS | Brazil Government International Bond | 1.000% | 06/20/2022 | 1.118% | 4,400 | (206) | 202 | 0 | (4) |
| BPS | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.240% | 24,100 | (1,080) | 984 | 0 | (96) |
| BPS | Petrobras Global Finance BV | 1.000% | 06/20/2021 | 0.848% | 200 | (56) | 56 | 0 | 0 |
| BPS | Petroleos Mexicanos | 1.000% | 06/20/2022 | 4.513% | 3,500 | (157) | (34) | 0 | (191) |
| BPS | Russia Government International Bond | 1.000% | 06/20/2023 | 0.608% | 23,100 | (662) | 928 | 266 | 0 |
| BRC | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.240% | 7,100 | (280) | 252 | 0 | (28) |
| BRC | Brazil Government International Bond | 1.000% | 06/20/2023 | 1.443% | 8,400 | (433) | 345 | 0 | (88) |
| BRC | Mexico Government International Bond | 1.000% | 12/20/2022 | 0.574% | 10,525 | (24) | 132 | 108 | 0 |
| BRC | Panama Government International Bond | 1.000% | 06/20/2022 | 0.195% | 500 | 3 | 4 | 7 | 0 |
| BRC | Petrobras Global Finance BV | 1.000% | 06/20/2021 | 0.848% | 4,400 | (1,123) | 1,132 | 9 | 0 |
| BRC | Petrobras Global Finance BV | 1.000% | 12/20/2021 | 1.008% | 10,000 | (1,393) | 1,404 | 11 | 0 |
| BRC | Petroleos Mexicanos | 1.000% | 12/20/2021 | 4.166% | 700 | (63) | 39 | 0 | (24) |
| BRC | Russia Government International Bond | 1.000% | 12/20/2020 | 0.235% | 800 | (66) | 68 | 2 | 0 |
| BRC | Russia Government International Bond | 1.000% | 12/20/2022 | 0.506% | 2,600 | (50) | 80 | 30 | 0 |
| BRC | Russia Government International Bond | 1.000% | 09/20/2024 | 0.817% | 300 | (25) | 27 | 2 | 0 |
| BRC | South Africa Government International Bond | 1.000% | 06/20/2021 | 0.869% | 2,400 | (153) | 157 | 4 | 0 |
| BRC | South Africa Government International Bond | 1.000% | 12/20/2021 | 1.190% | 500 | (35) | 35 | 0 | 0 |
| BRC | South Africa Government International Bond | 1.000% | 06/20/2023 | 2.053% | 1,700 | (104) | 60 | 0 | (44) |
| CBK | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.240% | 6,100 | (237) | 213 | 0 | (24) |
| CBK | Brazil Government International Bond | 1.000% | 12/20/2024 | 1.883% | 21,800 | (376) | (370) | 0 | (746) |
| CBK | Colombia Government International Bond | 1.000% | 12/20/2022 | 0.549% | 7,800 | (25) | 110 | 85 | 0 |
| CBK | Colombia Government International Bond | 1.000% | 06/20/2024 | 0.884% | 1,500 | (15) | 23 | 8 | 0 |
| CBK | Colombia Government International Bond | 1.000% | 12/20/2024 | 0.990% | 4,300 | 17 | (10) | 7 | 0 |
| CBK | Mexico Government International Bond | 1.000% | 06/20/2023 | 0.691% | 5,300 | (54) | 104 | 50 | 0 |
| CBK | Russia Government International Bond | 1.000% | 12/20/2020 | 0.235% | 2,200 | (171) | 176 | 5 | 0 |
| CBK | Russia Government International Bond | 1.000% | 09/20/2024 | 0.817% | 900 | (78) | 86 | 8 | 0 |

| 取引相手 | 参照債務 | 受取 | | 2020/10/31時点の 信用スプレッド | 想定元本 | プレミアム支払額 (受取額) | 未実現 評価損益 | スワップ契約時価 | |
|------|--|--------|------------|--------------------------|--------|-------------------|-------------|----------|------------|
| | | 固定金利 | 満期日 | | | | | 資産 | 負債 |
| CBK | Saudi Government International Bond | 1.000% | 06/20/2022 | 0.364% | 3,200 | 8 | 30 | 38 | 0 |
| FBF | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.240% | 800 | (31) | 28 | 0 | (3) |
| FBF | Mexico Government International Bond | 1.000% | 06/20/2022 | 0.512% | 10,100 | (7) | 100 | 93 | 0 |
| GST | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.240% | 10,000 | (103) | 64 | 0 | (39) |
| GST | Brazil Government International Bond | 1.000% | 06/20/2024 | 1.753% | 1,300 | (42) | 9 | 0 | (33) |
| GST | Brazil Government International Bond | 1.000% | 12/20/2024 | 1.883% | 16,700 | (260) | (312) | 0 | (572) |
| GST | Colombia Government International Bond | 1.000% | 12/20/2022 | 0.549% | 100 | 1 | 0 | 1 | 0 |
| GST | Colombia Government International Bond | 1.000% | 12/20/2023 | 0.743% | 7,800 | (117) | 189 | 72 | 0 |
| GST | Indonesia Government International Bond | 1.000% | 12/20/2023 | 0.568% | 8,600 | (127) | 253 | 126 | 0 |
| GST | Mexico Government International Bond | 1.000% | 06/20/2023 | 0.691% | 67,410 | (514) | 1,143 | 629 | 0 |
| GST | Peru Government International Bond | 1.000% | 06/20/2022 | 0.169% | 2,500 | 40 | (2) | 38 | 0 |
| GST | Petrobras Global Finance BV | 1.000% | 06/20/2021 | 0.848% | 1,115 | (300) | 303 | 3 | 0 |
| GST | Petrobras Global Finance BV | 1.000% | 12/20/2021 | 1.008% | 5,800 | (907) | 913 | 6 | 0 |
| GST | Petrobras Global Finance BV | 1.000% | 06/20/2022 | 1.296% | 1,700 | (154) | 148 | 0 | (6) |
| GST | Petrobras Global Finance BV | 1.000% | 12/20/2022 | 1.450% | 2,200 | (125) | 106 | 0 | (19) |
| GST | Petroleos Mexicanos | 1.000% | 12/20/2021 | 4.166% | 200 | (14) | 7 | 0 | (7) |
| GST | Petroleos Mexicanos | 1.000% | 06/20/2022 | 4.513% | 1,500 | (94) | 12 | 0 | (82) |
| GST | Russia Government International Bond | 1.000% | 12/20/2022 | 0.506% | 41,150 | (900) | 1,386 | 486 | 0 |
| GST | Russia Government International Bond | 1.000% | 12/20/2024 | 0.852% | 63,500 | 381 | 79 | 460 | 0 |
| GST | Saudi Government International Bond | 1.000% | 06/20/2022 | 0.364% | 2,500 | 5 | 24 | 29 | 0 |
| GST | South Africa Government International Bond | 1.000% | 06/20/2021 | 0.869% | 500 | (32) | 33 | 1 | 0 |
| GST | South Africa Government International Bond | 1.000% | 12/20/2021 | 1.190% | 3,100 | (174) | 171 | 0 | (3) |
| GST | South Africa Government International Bond | 1.000% | 06/20/2024 | 2.370% | 11,600 | (495) | (48) | 0 | (543) |
| JPM | Mexico Government International Bond | 1.000% | 06/20/2022 | 0.512% | 500 | 0 | 5 | 5 | 0 |
| JPM | Petrobras Global Finance BV | 1.000% | 12/20/2021 | 1.008% | 300 | (49) | 50 | 1 | 0 |
| JPM | Petrobras Global Finance BV | 1.000% | 06/20/2022 | 1.296% | 1,000 | (78) | 74 | 0 | (4) |
| JPM | Russia Government International Bond | 1.000% | 12/20/2021 | 0.321% | 900 | (35) | 43 | 8 | 0 |
| JPM | Russia Government International Bond | 1.000% | 06/20/2023 | 0.608% | 4,100 | (138) | 185 | 47 | 0 |
| JPM | Saudi Government International Bond | 1.000% | 06/20/2022 | 0.364% | 300 | 2 | 1 | 3 | 0 |
| JPM | South Africa Government International Bond | 1.000% | 12/20/2021 | 1.190% | 1,800 | (127) | 125 | 0 | (2) |
| JPM | South Africa Government International Bond | 1.000% | 06/20/2023 | 2.053% | 20,500 | (1,300) | 766 | 0 | (534) |
| MYC | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.240% | 13,800 | (479) | 425 | 0 | (54) |
| MYC | Panama Government International Bond | 1.000% | 06/20/2022 | 0.195% | 500 | 2 | 5 | 7 | 0 |
| MYC | Russia Government International Bond | 1.000% | 12/20/2020 | 0.235% | 100 | (12) | 13 | 1 | 0 |
| MYC | Russia Government International Bond | 1.000% | 06/20/2023 | 0.608% | 26,000 | (542) | 841 | 299 | 0 |
| MYC | Saudi Government International Bond | 1.000% | 06/20/2022 | 0.364% | 7,300 | 17 | 68 | 85 | 0 |
| MYC | South Africa Government International Bond | 1.000% | 12/20/2021 | 1.190% | 300 | (21) | 21 | 0 | 0 |
| MYC | South Africa Government International Bond | 1.000% | 12/20/2022 | 1.835% | 3,500 | (73) | 16 | 0 | (57) |
| MYC | Turkey Government International Bond | 1.000% | 06/20/2024 | 5.462% | 200 | (35) | 6 | 0 | (29) |
| | | | | | | \$ (14,939) | \$ 15,158 | \$ 3,645 | \$ (3,426) |

クレジットデフォルトスワップ(クレジット・インデックス) ー 売り

単位:千

| 取引相手 | インデックス/ トランシエ | 受取 固定金利 | 満期日 | 想定元本 | プレミアム支払額 (受取額) | 未実現 評価損益 | スワップ契約時価 | |
|------|------------------------|------------|------------|-----------|-------------------|-------------|-----------|------------|
| | | | | | | | 資産 | 負債 |
| BOA | ABX.HE.AAA-06 Index | 0.110% | 05/25/2046 | \$ 10,767 | \$ (2,126) | \$ 1,121 | \$ 0 | \$ (1,005) |
| BOA | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 3,313 | (69) | 85 | 16 | 0 |
| BOA | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 3,475 | (108) | 136 | 28 | 0 |
| DUB | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 5,560 | (241) | 285 | 44 | 0 |
| DUB | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 8,800 | (560) | 644 | 84 | 0 |
| DUB | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 12,298 | (425) | 542 | 117 | 0 |
| DUB | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 66,100 | (300) | 858 | 558 | 0 |
| DUB | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 92,000 | (460) | 971 | 511 | 0 |
| FBF | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 4,509 | (98) | 121 | 23 | 0 |
| FBF | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 9,333 | (282) | 356 | 74 | 0 |
| FBF | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 2,900 | (180) | 208 | 28 | 0 |
| FBF | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 12,698 | (516) | 636 | 120 | 0 |
| FBF | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 79,000 | (421) | 861 | 440 | 0 |
| FBF | CMBX.AAA-12 Index | 0.500% | 08/17/2061 | 17,500 | (123) | 116 | 0 | (7) |
| GST | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 5,705 | 32 | (3) | 29 | 0 |
| GST | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 3,376 | (108) | 135 | 27 | 0 |
| GST | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 13,800 | (714) | 847 | 133 | 0 |
| GST | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 47,194 | (1,615) | 2,063 | 448 | 0 |
| GST | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 126,300 | (1,397) | 2,464 | 1,067 | 0 |
| GST | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 18,100 | (95) | 196 | 101 | 0 |
| JPS | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 4,199 | (173) | 212 | 39 | 0 |
| JPS | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 5,400 | (101) | 147 | 46 | 0 |
| JPS | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 28,300 | (224) | 381 | 157 | 0 |
| MEI | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 1,104 | (10) | 16 | 6 | 0 |
| MEI | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 1,191 | (65) | 75 | 10 | 0 |
| MEI | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 16,200 | (870) | 1,026 | 156 | 0 |
| MEI | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 15,598 | (665) | 813 | 148 | 0 |
| MYC | ABX.HE.AAA-06 Index | 0.110% | 05/25/2046 | 10 | (2) | 1 | 0 | (1) |
| MYC | CDX.HY-33 5-Year Index | 5.000% | 12/20/2024 | 78,501 | 13,084 | 357 | 13,441 | 0 |
| MYC | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 2,024 | (27) | 37 | 10 | 0 |
| MYC | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 596 | (18) | 23 | 5 | 0 |
| MYC | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 10,499 | (519) | 618 | 99 | 0 |
| MYC | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 63,200 | (1,929) | 2,462 | 533 | 0 |
| MYC | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 60,700 | (517) | 854 | 337 | 0 |
| SAL | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 89,488 | (585) | 1,432 | 847 | 0 |
| SAL | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 86,405 | (650) | 1,379 | 729 | 0 |
| SAL | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 286,300 | (1,597) | 3,189 | 1,592 | 0 |
| SAL | CMBX.AAA-12 Index | 0.500% | 08/17/2061 | 102,000 | (464) | 426 | 0 | (38) |
| UAG | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 596 | (27) | 31 | 4 | 0 |
| UAG | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 1,600 | (95) | 111 | 16 | 0 |
| | | | | | \$ (5,260) | \$ 26,232 | \$ 22,023 | \$ (1,051) |

金利スワップ

| 取引相手 | 変動金利 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 | プレミアム 支払額 (受取額) | 未実現 評価損益 | 単位:千 スワップ契約時価 | | |
|-----------------|---------------|------------------------------|--------|------------|-------------|-----------------------|--------------------|------------------|------------------|----------------|
| | | | | | | | | 資産 | 負債 | |
| AZD | 支払 | 7-Day China Fixing Repo Rate | 2.445% | 06/17/2025 | CNY 197,200 | \$ 0 | \$ (169) | \$ 0 | \$ (169) | |
| AZD | 支払 | 7-Day China Fixing Repo Rate | 2.530% | 06/17/2025 | | 65,158 | 0 | (19) | (19) | |
| CBK | 支払 | 7-Day China Fixing Repo Rate | 2.845% | 01/23/2025 | | 40,000 | 0 | 69 | 69 | |
| CBK | 支払 | 7-Day China Fixing Repo Rate | 2.850% | 01/23/2025 | | 39,400 | 0 | 69 | 69 | |
| UAG | 支払 | 7-Day China Fixing Repo Rate | 2.833% | 01/23/2025 | | 41,000 | 0 | 68 | 68 | |
| | | | | | | | \$ 0 | \$ 18 | \$ 206 | \$ (188) |
| スワップ契約合計 | | | | | | | \$ (20,196) | \$ 41,404 | \$ 25,874 | (4,666) |

運用計算書

2020年10月31日に終了した期間

(金額単位:千米ドル)

収益:

| | | |
|---------------|----|---------|
| 受取利息(外国税額控除後) | \$ | 625,763 |
| 受取配当(外国税額控除後) | | 716 |
| 雑収入 | | 1 |
| 収益合計 | | 626,480 |

費用:

| | | |
|-------|--|-------|
| 販売手数料 | | 0 |
| 支払利息 | | 1,346 |
| 法務費用 | | 365 |
| 雑費用 | | 68 |
| 費用合計 | | 1,779 |

純投資損益

624,701

当期実現損益:

| | |
|--------------|-----------|
| 投資有価証券 | (34,848) |
| 関連投資 | 0 |
| 上場金融デリバティブ商品 | 95,116 |
| 店頭金融デリバティブ商品 | (108,550) |
| 外貨通貨 | (18,988) |
| 当期実現損益 | (67,270) |

当期末実現評価損益:

| | |
|----------------|-----------|
| 投資有価証券 | (199,342) |
| 関連投資 | 0 |
| 上場金融デリバティブ商品 | (6,761) |
| 店頭金融デリバティブ商品 | 51,271 |
| 外貨建資産および負債 | (10,682) |
| 当期末実現評価損益 | (165,514) |
| 当期実現および未実現評価損益 | (232,784) |

運用の結果による純資産の増減額

\$ 391,917

| | | |
|-----|----|-------|
| 外国税 | \$ | 1,401 |
|-----|----|-------|

野村マネーポートフォリオ マザーファンド

運用報告書

第13期（決算日2021年7月12日）

作成対象期間（2020年7月14日～2021年7月12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。
当作成対象期間の運用状況等についてご報告申し上げます。
今後とも一層のお引立てを賜りますよう、お願い申し上げます。

●当ファンドの仕組みは次の通りです。

| | |
|--------|---|
| 運用方針 | 本邦通貨表示の短期有価証券を主要投資対象とし、安定した収益と流動性の確保を図ることを目的として運用を行います。 |
| 主な投資対象 | 本邦通貨表示の短期有価証券を主要投資対象とします。 |
| 主な投資制限 | 株式への投資は行いません。 外貨建て資産への投資は行いません。 |

野村アセットマネジメント

東京都江東区豊洲二丁目2番1号

<http://www.nomura-am.co.jp/>

○最近5期の運用実績

| 決算期 | 基準価額 | 騰落率 | | 債組入比率 | 債券先物比率 | 純総資産額 |
|-----------------|-------------|-----|-----------|-----------|--------|------------|
| | | 期騰 | 中率 | | | |
| 9期(2017年7月11日) | 円 10,065 | | % △0.0 | % 60.8 | % - | 百万円 140 |
| 10期(2018年7月11日) | 10,062 | | △0.0 | 34.5 | - | 145 |
| 11期(2019年7月11日) | 10,058 | | △0.0 | 57.9 | - | 124 |
| 12期(2020年7月13日) | 10,055 | | △0.0 | 62.0 | - | 37 |
| 13期(2021年7月12日) | 10,048 | | △0.1 | 55.0 | - | 1,836 |

*債券先物比率は買い建て比率-売り建て比率。

*当ファンドでは、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。

○当期中の基準価額と市況等の推移

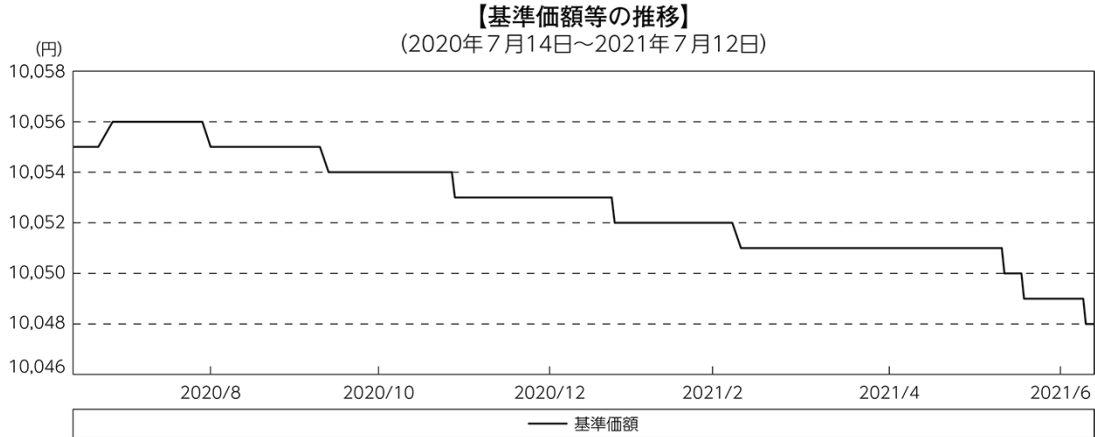
| 年月日 | 基準価額 | 騰落率 | | 債組入比率 | 債券先物比率 |
|--------------------|-------------|-----|--------|-----------|--------|
| | | 騰 | 落率 | | |
| (期首) 2020年7月13日 | 円 10,055 | | % - | % 62.0 | % - |
| 7月末 | 10,056 | | 0.0 | 59.3 | - |
| 8月末 | 10,055 | | 0.0 | 59.4 | - |
| 9月末 | 10,055 | | 0.0 | 60.5 | - |
| 10月末 | 10,054 | | △0.0 | 59.4 | - |
| 11月末 | 10,053 | | △0.0 | 59.4 | - |
| 12月末 | 10,053 | | △0.0 | 59.9 | - |
| 2021年1月末 | 10,052 | | △0.0 | 59.4 | - |
| 2月末 | 10,052 | | △0.0 | 59.9 | - |
| 3月末 | 10,051 | | △0.0 | 54.5 | - |
| 4月末 | 10,051 | | △0.0 | 53.0 | - |
| 5月末 | 10,051 | | △0.0 | 53.0 | - |
| 6月末 | 10,049 | | △0.1 | 55.3 | - |
| (期末) 2021年7月12日 | 10,048 | | △0.1 | 55.0 | - |

*騰落率は期首比です。

*債券先物比率は買い建て比率-売り建て比率。

◎運用経過

○期中の基準価額等の推移



○基準価額の主な変動要因

投資している短期有価証券やコール・ローンなどのマイナス金利環境を要因とする支払利息等。

○投資環境

国内経済は、新型コロナウイルス感染症の影響により依然として厳しい状況にある中で、持ち直しの動きが続いているものの、一部消費や雇用・所得環境に弱さが見られました。このような中、日本銀行は「長短金利操作付き量的・質的金融緩和」を継続し、2021年3月には、金融緩和の点検結果とその対応を公表しました。

TDB（国庫短期証券）3ヵ月物の利回りは、期を通して-0.1%前後で推移しました。また、無担保コール翌日物金利は-0.01～-0.07%程度で推移しました。

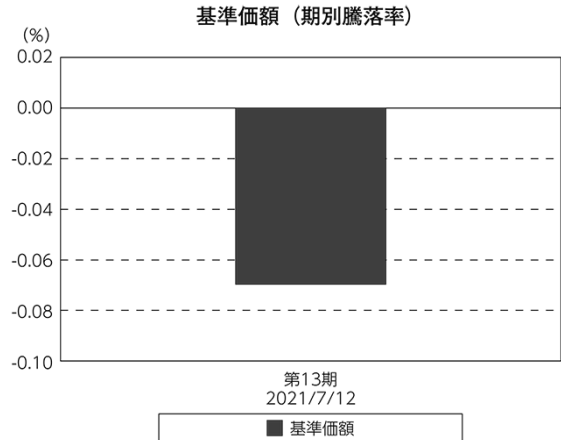
○当ファンドのポートフォリオ

残存1年以内の公社債等の短期有価証券への投資を行ない、あわせてコール・ローン等で運用を行なうことで流動性の確保を図りました。

○当ファンドのベンチマークとの差異

当ファンドでは、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。

グラフは、期中の当ファンドの期別基準価額騰落率です。



◎今後の運用方針

残存1年以内の公社債やコマーシャル・ペーパー等の短期有価証券への投資を行ない、あわせてコール・ローン等で運用を行なうことで流動性の確保を図って運用いたします。

日本銀行によるマイナス金利政策のもと、主要な投資対象となる公社債の利回りや余資運用の際のコール・ローンの金利もマイナスとなる中、マイナス利回りの資産への投資等を通じて、基準価額が下落することが想定されますのでご注意ください。

引き続きご愛顧賜りますよう、よろしくお願い申し上げます。

○1万口当たりの費用明細

(2020年7月14日～2021年7月12日)

該当事項はございません。

○売買及び取引の状況

(2020年7月14日～2021年7月12日)

公社債

| | | 買付額 | 売付額 |
|---|------|------------|-------------------------|
| | | 千円 | 千円 |
| 国 | 国債証券 | 27,894,011 | 26,859,905 (44,000) |
| 内 | 特殊債券 | 20,090 | — (23,000) |

*金額は受け渡し代金。(経過利子分は含まれておりません。)

*単位未満は切り捨て。

* () 内は償還等による増減分で、上段の数字には含まれておりません。

○利害関係人との取引状況等

(2020年7月14日～2021年7月12日)

利害関係人との取引状況

| 区分 | 買付額等 A | うち利害関係人との取引状況B | | 売付額等 C | うち利害関係人との取引状況D | |
|-----|-----------|----------------|------|-----------|----------------|---|
| | | 百万円 | % | | 百万円 | % |
| 公社債 | 64 | 22 | 34.4 | — | — | — |

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あり、当ファンドに係る利害関係人とは野村証券株式会社です。

○組入資産の明細

(2021年7月12日現在)

国内公社債

(A)国内(邦貨建)公社債 種類別開示

| 区 分 | 当 期 | | 末 | | | | |
|-----------------|--------------------------|--------------------------|----------------|--------------------|----------------|----------|--------------|
| | 額 面 金 額 | 評 価 額 | 組 入 比 率 | うちBB格以下 組 入 比 率 | 残存期間別組入比率 | | |
| | 千円 | 千円 | % | % | 5年以上 | 2年以上 | 2年未満 |
| 国債証券 | 990,000 (990,000) | 990,000 (990,000) | 53.9 (53.9) | — (—) | 53.9 (53.9) | — (—) | — (—) |
| 特殊債券 (除く金融債) | 20,000 (20,000) | 20,050 (20,050) | 1.1 (1.1) | — (—) | — (—) | — (—) | 1.1 (1.1) |
| 合 計 | 1,010,000 (1,010,000) | 1,010,050 (1,010,050) | 55.0 (55.0) | — (—) | 53.9 (53.9) | — (—) | 1.1 (1.1) |

* ()内は非上場債で内書きです。

*組入比率は、純資産総額に対する評価額の割合。

*金額の単位未満は切り捨て。

*評価については金融商品取引業者、価格情報会社等よりデータを入手しています。

*残存期間が1年以内の公社債は原則として償却原価法により評価しています。

(B)国内(邦貨建)公社債 銘柄別開示

| 銘 柄 | 当 期 | | 末 | |
|--------------------------|-------|-----------|-----------|------------|
| | 利 率 | 額 面 金 額 | 評 価 額 | 償 還 年 月 日 |
| 国債証券 | % | 千円 | 千円 | |
| 国債バスケット(変動利付・利付・国庫短期証券)※ | — | 990,000 | 990,000 | — |
| 小 計 | | 990,000 | 990,000 | |
| 特殊債券(除く金融債) | | | | |
| 政保 地方公共団体金融機構債券(8年) 第2回 | 0.502 | 20,000 | 20,050 | 2021/12/24 |
| 小 計 | | 20,000 | 20,050 | |
| 合 計 | | 1,010,000 | 1,010,050 | |

*額面・評価額の単位未満は切り捨て。

*※印は現先で保有している債券です。

○投資信託財産の構成

(2021年7月12日現在)

| 項 目 | 当 期 | |
|--------------|-----------------|-----------|
| | 評 価 額 | 比 率 |
| 公社債 | 千円 1,010,050 | % 55.0 |
| コール・ローン等、その他 | 826,070 | 45.0 |
| 投資信託財産総額 | 1,836,120 | 100.0 |

*金額の単位未満は切り捨て。

○資産、負債、元本及び基準価額の状況 (2021年7月12日現在)

| 項目 | 当期末 |
|-----------------|----------------|
| | 円 |
| (A) 資産 | 1,836,120,051 |
| コール・ローン等 | 751,858,701 |
| 公社債(評価額) | 1,010,050,750 |
| 未収利息 | 28,600 |
| 差入委託証拠金 | 74,182,000 |
| (B) 負債 | 523 |
| 未払利息 | 523 |
| (C) 純資産総額(A-B) | 1,836,119,528 |
| 元本 | 1,827,284,353 |
| 次期繰越損益金 | 8,835,175 |
| (D) 受益権総口数 | 1,827,284,353口 |
| 1万口当たり基準価額(C/D) | 10,048円 |

(注) 期首元本額は36,951,839円、期中追加設定元本額は3,584,838,527円、期中一部解約元本額は1,794,506,013円、1口当たり純資産額は1.0048円です。

○損益の状況 (2020年7月14日～2021年7月12日)

| 項目 | 当期 |
|----------------|-------------|
| | 円 |
| (A) 配当等収益 | △ 73,315 |
| 受取利息 | △ 40,529 |
| 支払利息 | △ 32,786 |
| (B) 有価証券売買損益 | △ 69,009 |
| 売買損 | △ 69,009 |
| (C) 当期損益金(A+B) | △ 142,324 |
| (D) 前期繰越損益金 | 205,013 |
| (E) 追加信託差損益金 | 17,566,473 |
| (F) 解約差損益金 | △ 8,793,987 |
| (G) 計(C+D+E+F) | 8,835,175 |
| 次期繰越損益金(G) | 8,835,175 |

* 損益の状況の中で(B)有価証券売買損益は期末の評価換えによるものを含みます。

* 損益の状況の中で(E)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。

* 損益の状況の中で(F)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。

○当マザーファンドを投資対象とする投資信託の当期末元本額

| ファンド名 | 当期末 |
|--|---------------|
| | 元本額 |
| | 円 |
| マルチアセット投信(全天候型)2106(適格機関投資家専用) | 1,791,223,007 |
| 財形給付金ファンド | 29,672,244 |
| 野村PIMCO・米国ハイ・イールド債券投信(ブラジルレアルコース)毎月分配型 | 1,003,293 |
| 野村PIMCO・米国ハイ・イールド債券投信(豪ドルコース)毎月分配型 | 998,495 |
| 野村PIMCO・米国ハイ・イールド債券投信(円コース)毎月分配型 | 997,887 |
| 野村PIMCO・米国ハイ・イールド債券投信(ブラジルレアルコース)年2回決算型 | 997,001 |
| 野村PIMCO・米国ハイ・イールド債券投信(南アフリカランドコース)毎月分配型 | 997,000 |
| 野村PIMCO・米国ハイ・イールド債券投信(ニュージーランドドルコース)毎月分配型 | 996,337 |
| 野村PIMCO・米国ハイ・イールド債券投信(メキシコペソコース)毎月分配型 | 100,755 |
| 野村PIMCO・米国ハイ・イールド債券投信(豪ドルコース)年2回決算型 | 99,927 |
| 野村PIMCO・米国ハイ・イールド債券投信(円コース)年2回決算型 | 99,898 |
| 野村PIMCO・米国ハイ・イールド債券投信(南アフリカランドコース)年2回決算型 | 9,985 |
| 野村PIMCO・米国ハイ・イールド債券投信(ニュージーランドドルコース)年2回決算型 | 9,978 |

| ファンド名 | 当期末 |
|--|-------|
| | 元本額 |
| | 円 |
| 野村PIMCO・米国ハイ・イールド債券投信(メキシコペソコース)年2回決算型 | 9,978 |
| NEXT FUNDS ChinaAMC・中国株式・上証50連動型上場投信 | 9,938 |
| 野村PIMCO・世界インカム戦略ファンド 為替ナビ Eコース | 9,937 |
| 野村PIMCO・世界インカム戦略ファンド 為替ナビ Fコース | 9,937 |
| 野村DC・PIMCO・世界インカム戦略ファンド(為替ヘッジあり) | 9,936 |
| 野村PIMCO・世界インカム戦略ファンド Aコース(野村SMA・EW向け) | 9,935 |
| 野村PIMCO・世界インカム戦略ファンド Bコース(野村SMA・EW向け) | 9,935 |
| 野村DC・PIMCO・世界インカム戦略ファンド(為替ヘッジなし) | 4,974 |
| 野村PIMCO・世界インカム戦略ファンド Aコース | 994 |
| 野村PIMCO・世界インカム戦略ファンド Bコース | 994 |
| 野村PIMCO・世界インカム戦略ファンド Cコース | 994 |
| 野村PIMCO・世界インカム戦略ファンド Dコース | 994 |

○お知らせ

該当事項はございません。