

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)

運用報告書(全体版)

第6期(決算日2022年12月6日)

作成対象期間(2021年12月7日～2022年12月6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 | 2017年8月25日以降、無期限とします。 | |
| 運用方針 | 円建ての外国投資信託である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(野村SMA・EW向け) | 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)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(野村SMA・EW向け) | 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、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 | 債 先 物 比 率 | 投 資 信 託 組 入 比 率 | 純 資 産 額 |
|----------------|-------------|-------------|------------------|--------|-----------------------|-----------------------|--------------------------------------|------------------|
| | | 税 分 配 | 込 金 騰 落 | 中 率 | | | | |
| | 円 | 円 | % | % | % | % | 百万円 | |
| 2期(2018年12月6日) | 9,767 | 0 | △2.6 | 0.0 | — | 98.7 | 154,939 | |
| 3期(2019年12月6日) | 10,263 | 10 | 5.2 | 0.0 | — | 98.7 | 223,017 | |
| 4期(2020年12月7日) | 10,704 | 10 | 4.4 | 0.0 | — | 98.8 | 238,909 | |
| 5期(2021年12月6日) | 10,882 | 10 | 1.8 | 0.0 | — | 96.9 | 311,864 | |
| 6期(2022年12月6日) | 9,808 | 0 | △9.9 | 0.0 | — | 99.0 | 295,396 | |

*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 | 債 先 物 比 率 | 投 資 信 託 組 入 比 率 |
|-------------|--------|--------|---|-----------------------|-----------------------|--------------------------------------|
| | | 騰 落 | 率 | | | |
| (期首) | 円 | | % | % | % | % |
| 2021年12月6日 | 10,882 | — | — | 0.0 | — | 96.9 |
| 12月末 | 10,978 | 0.9 | — | 0.0 | — | 99.2 |
| 2022年1月末 | 10,847 | △0.3 | — | 0.0 | — | 99.3 |
| 2月末 | 10,702 | △1.7 | — | 0.0 | — | 99.2 |
| 3月末 | 10,399 | △4.4 | — | 0.0 | — | 99.5 |
| 4月末 | 10,131 | △6.9 | — | 0.0 | — | 99.3 |
| 5月末 | 10,144 | △6.8 | — | 0.0 | — | 99.5 |
| 6月末 | 9,767 | △10.2 | — | 0.0 | — | 99.2 |
| 7月末 | 10,023 | △7.9 | — | 0.0 | — | 99.2 |
| 8月末 | 9,965 | △8.4 | — | 0.0 | — | 99.5 |
| 9月末 | 9,541 | △12.3 | — | 0.0 | — | 99.3 |
| 10月末 | 9,578 | △12.0 | — | 0.0 | — | 99.5 |
| 11月末 | 9,735 | △10.5 | — | 0.0 | — | 99.7 |
| (期末) | | | | | | |
| 2022年12月6日 | 9,808 | △9.9 | — | 0.0 | — | 99.0 |

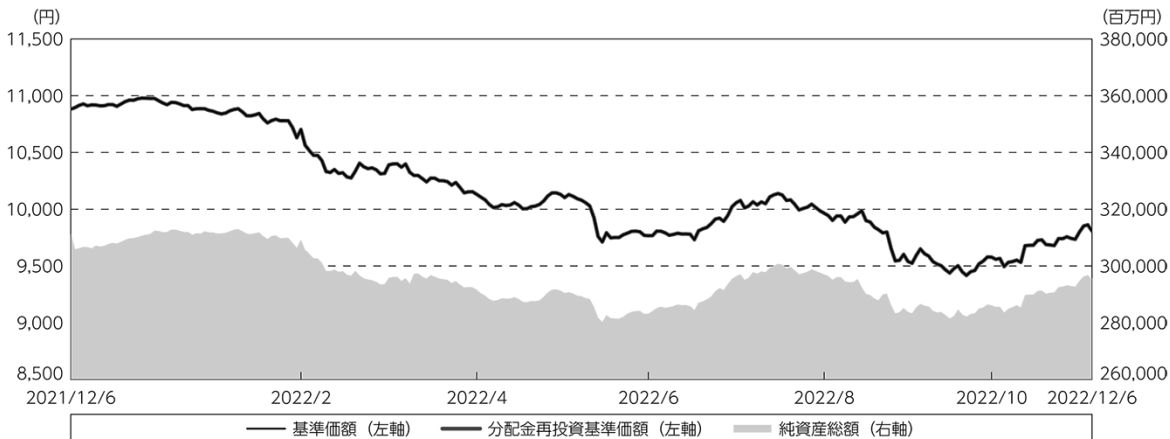
*騰落率は期首比です。

*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



(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12月6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10年国債利回りは、インフレ率が市場予想を上回る中、2022年3月にかけて米国金融当局者がインフレ抑制に向けてより積極的な金融引き締めを行なうと示唆したことなどを背景として、利回りは上昇（価格は下落）しました。その後は米国の景気後退懸念が高まったことなどを背景に利回りが低下（価格は上昇）する局面もありましたが、インフレ率が高止まりする中で、9月にかけてFRB（米連邦準備制度理事会）による金融引き締めが長期化すると観測が高まったことで、利回りは上昇傾向となり、当作成期間では上昇となりました。

新興国債券は、2022年2月下旬にかけて、ロシアがウクライナ東部の親ロシア派支配地域の独立を承認し、派兵を決めてから、ウクライナへ軍事侵攻する一連の展開のなかで大幅に下落しました。その後も、インフレ率が高止まりする中で、FRBによる積極的な金融引き締めが続くと観測から米長期金利が上昇したことや、景気後退懸念が高まり投資家のリスク回避の動きが強まったことで軟調に推移し、当作成期間では下落となりました。

○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（野村SMA・EW向け）]

[PIMCOバミューダ・インカム・ファンドAークラスN (JPY)] の受益証券および[野村マネーポートフォリオ マザーファンド] の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)] の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。

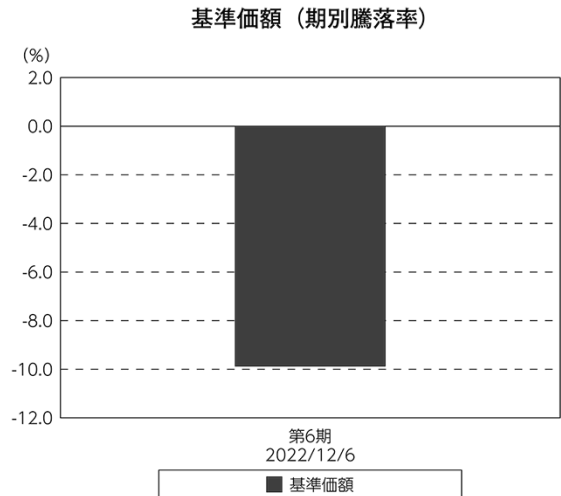
[野村マネーポートフォリオ マザーファンド]

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6期 |
|-----------|---------------------------|
| | 2021年12月7日～ 2022年12月6日 |
| 当期分配金 | — |
| (対基準価額比率) | —% |
| 当期の収益 | — |
| 当期の収益以外 | — |
| 翌期繰越分配対象額 | 2,956 |

(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（野村SMA・EW向け）】

【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いません。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いません。

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。米国における利上げペース減速期待の広がり等による金利低下の進行に合わせて、主に米国の金利リスクを削減しました。一方、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ポートフォリオの高い安定性を維持しています。社債についてはファンダメンタルズ（基礎的条件）の健全な発行体を選択して投資を行ない、また、健全性の高い住宅市場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、利回りが相対的に高い新興国債券については、南アフリカやメキシコ等へ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、よろしくお願いいたします。

※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受け、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12月7日～2022年12月6日）

| 項 目 | 当 期 | | 項 目 の 概 要 |
|-----------------------|---------|------------|--|
| | 金 額 | 比 率 | |
| (a) 信 託 報 酬 | 円 87 | % 0.858 | (a) 信託報酬＝期中の平均基準価額×信託報酬率 |
| （ 投 信 会 社 ） | (80) | (0.792) | 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 ） | (3) | (0.033) | 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 ） | (3) | (0.033) | 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 | 0.002 | (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) | (0.002) | 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 | 87 | 0.860 | |
| 期中の平均基準価額は、10,150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。

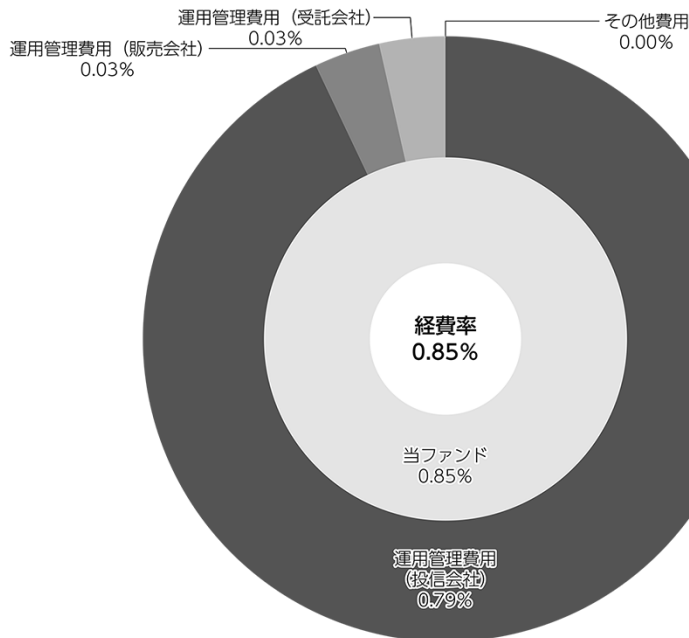
* 各項目の費用は、このファンドが組み入れている投資信託証券（マザーファンドを除く。）が支払った費用を含みません。

* 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0.85%です。



(単位: %)

| 経費率(①+②) | 0.85 |
|--------------------|------|
| ①当ファンドの費用の比率 | 0.85 |
| 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12月7日～2022年12月6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) | 8,246,572 | 64,909,282 | 3,596,976 | 28,186,431 |

*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12月7日～2022年12月6日)

利害関係人との取引状況

<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）>
該当事項はございません。

<野村マネーポートフォリオ マザーファンド>

| 区分 | 買付額等 A | うち利害関係人 との取引状況B | $\frac{B}{A}$ | 売付額等 C | うち利害関係人 との取引状況D | $\frac{D}{C}$ |
|-----|-----------|--------------------|---------------|-----------|--------------------|---------------|
| | | | | | | |
| 公社債 | 46 | 20 | 43.5 | — | — | — |

平均保有割合 0.0%

※平均保有割合とは、マザーファンドの残存口数の合計に対する当該子ファンドのマザーファンド所有口数の割合。

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

(2022年12月6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 |
| | | 口 | 口 | 千円 | % |
| | PIMCOバミューダ・インカム・ファンドAークラスN (JPY) | 34,884,032 | 39,533,628 | 292,509,313 | 99.0 |
| | 合計 | 34,884,032 | 39,533,628 | 292,509,313 | 99.0 |

*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 | 千口 9 | 千口 9 | 千円 9 |

*口数・評価額の単位未満は切り捨て。

○投資信託財産の構成

(2022年12月6日現在)

| 項 目 | 当 期 末 | |
|----------------------|-------------------|-----------|
| | 評 価 額 | 比 率 |
| 投資信託受益証券 | 千円 292,509,313 | % 98.3 |
| 野村マネーポートフォリオ マザーファンド | 9 | 0.0 |
| コール・ローン等、その他 | 5,198,822 | 1.7 |
| 投資信託財産総額 | 297,708,144 | 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（2022年12月6日現在）

| 項 目 | 当 期 末 |
|---------------------------|------------------|
| | 円 |
| (A) 資産 | 297,708,144,015 |
| コール・ローン等 | 5,198,820,465 |
| 投資信託受益証券(評価額) | 292,509,313,572 |
| 野村マネーポートフォリオ マザーファンド(評価額) | 9,978 |
| (B) 負債 | 2,311,975,941 |
| 未払金 | 436,898,478 |
| 未払解約金 | 626,606,533 |
| 未払信託報酬 | 1,245,268,647 |
| 未払利息 | 9,345 |
| その他未払費用 | 3,192,938 |
| (C) 純資産総額(A-B) | 295,396,168,074 |
| 元本 | 301,175,062,358 |
| 次期繰越損益金 | △ 5,778,894,284 |
| (D) 受益権総口数 | 301,175,062,358口 |
| 1万円当たり基準価額(C/D) | 9,808円 |

(注) 期首元本額は286,593,909,744円、期中追加設定元本額は78,111,669,356円、期中一部解約元本額は63,530,516,742円、1口当たり純資産額は0.9808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1,466,986,036円。

○損益の状況（2021年12月7日～2022年12月6日）

| 項 目 | 当 期 |
|------------------|-------------------|
| | 円 |
| (A) 配当等収益 | 16,607,226,155 |
| 受取配当金 | 16,607,987,707 |
| 受取利息 | 1,324 |
| 支払利息 | △ 762,876 |
| (B) 有価証券売買損益 | △41,046,137,925 |
| 売買益 | 5,060,430,488 |
| 売買損 | △46,106,568,413 |
| (C) 信託報酬等 | △ 2,541,690,446 |
| (D) 当期損益金(A+B+C) | △26,980,602,216 |
| (E) 前期繰越損益金 | 11,443,406,122 |
| (F) 追加信託差損益金 | 9,758,301,810 |
| (配当等相当額) | (52,880,403,913) |
| (売買損益相当額) | (△43,122,102,103) |
| (G) 計(D+E+F) | △ 5,778,894,284 |
| (H) 収益分配金 | 0 |
| 次期繰越損益金(G+H) | △ 5,778,894,284 |
| 追加信託差損益金 | 9,758,301,810 |
| (配当等相当額) | (52,880,403,913) |
| (売買損益相当額) | (△43,122,102,103) |
| 分配準備積立金 | 36,172,637,225 |
| 繰越損益金 | △51,709,833,319 |

* 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12月7日～2022年12月6日）は以下の通りです。

| 項 目 | 当 期 |
|------------------------------|---------------------------|
| | 2021年12月7日～ 2022年12月6日 |
| a. 配当等収益(経費控除後) | 14,065,535,727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 | 52,880,403,913円 |
| d. 信託約款に定める分配準備積立金 | 22,107,101,498円 |
| e. 分配対象収益(a+b+c+d) | 89,053,041,138円 |
| f. 分配対象収益(1万円当たり) | 2,956円 |
| g. 分配金 | 0円 |
| h. 分配金(1万円当たり) | 0円 |

○分配金のお知らせ

| | |
|----------------|----|
| 1万口当たり分配金（税込み） | 0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)

2021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ない、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

2021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) | \$ | 59 |
| 受取配当(外国税額控除後) | | 0 |
| 雑収入 | | 0 |
| 収益合計 | | 59 |

| | | |
|------------------------|--|--------------------|
| 費用: | | |
| 投資顧問報酬 | | 0 |
| 投資顧問報酬 - W (USD) | | 171 |
| 運用報酬 - M (JPY 投資顧問) | | 308 ⁽¹⁾ |
| 運用報酬 - M (USD 投資顧問) | | 114 ⁽¹⁾ |
| 運用報酬 - P (JPY) | | 305 |
| 運用報酬 - T (JPY) | | 6,511 |
| 運用報酬 - U (USD) | | 592 |
| 運用報酬 - X (JPY) | | 36 |
| 管理報酬 | | 0 |
| 管理報酬 - W (USD) | | 53 |
| 分配支払手数料 - M (JPY 投資顧問) | | 267 ⁽¹⁾ |
| 分配支払手数料 - M (USD 投資顧問) | | 99 ⁽¹⁾ |
| 分配支払手数料 - P (JPY) | | 305 |
| 代理店報酬 - M (JPY 投資顧問) | | 20 ⁽¹⁾ |
| 代理店報酬 - M (USD 投資顧問) | | 8 ⁽¹⁾ |
| 販売手数料 | | 0 |
| 支払利息 | | 6 |
| 雑費用 | | 1 |
| 費用合計 | | 8,796 |

| | | |
|--------------|--|---------|
| 純投資損益 | | (8,737) |
|--------------|--|---------|

| | | |
|----------------|--|-----------|
| 当期実現損益: | | |
| 投資有価証券 | | 0 |
| 関連投資 | | 379,171 |
| 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 | | (518,405) |
| 外貨通貨 | | (331) |
| 当期実現損益 | | (139,565) |

| | | |
|-------------------|--|-----------|
| 当期末実現評価損益: | | |
| 投資有価証券 | | (2) |
| 関連投資 | | 518,884 |
| 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 | | (279,682) |
| 外貨建資産および負債 | | (57) |
| 当期末実現評価損益 | | 239,143 |
| 当期実現および未実現評価損益 | | 99,578 |

| | | |
|------------------------|----|--------|
| 運用の結果による純資産の増減額 | \$ | 90,841 |
| 外国税 | \$ | 0 |

※金額は四捨五入されている。1未満の価額はゼロとして開示されている。

⁽¹⁾ 2021年3月15日(設定日)から2021年10月31日までの期間

(単位:千 1口単位を除く)

| | | |
|----------------|----|-----------|
| 期末純資産総額 | | |
| N (JPY) | \$ | 5,516,558 |
| N (USD) | | 1,897,135 |

| | | |
|---------------------|--|--------|
| 期末現在発行済受益証券数 | | |
| N (JPY) | | 71,510 |
| N (USD) | | 25,605 |

| | | |
|---------------------|----|-------|
| 期末1口当たり純資産価格 | | |
| N (JPY) | \$ | 77.14 |
| N (USD) | | 74.09 |

※PIMCO バミューダ・インカム・ファンド(M)の期末純資産額は12,690,863千米ドル。

組入資産の明細

| | 2021年10月31日 | |
|---|----------------|----------------|
| | 額面金額 (単位:千) | 評価額 (単位:千) |
| 投資有価証券 4.3% | | |
| 短期金融商品 4.3% | | |
| 定期預金 4.0% | | |
| Australia and New Zealand Banking Group Ltd. | | |
| 0.005% due 11/01/2021 | \$ 8,088 | \$ 8,088 |
| Bank of Nova Scotia | | |
| 0.005% due 11/01/2021 | 708 | 708 |
| BNP Paribas Bank | | |
| 0.005% due 11/01/2021 | 55,641 | 55,641 |
| Brown Brothers Harriman & Co. | | |
| 0.005% due 11/01/2021 | 33 | 33 |
| Citibank N.A. | | |
| 0.005% due 11/01/2021 | 54,147 | 54,147 |
| DBS Bank Ltd. | | |
| 0.005% due 11/01/2021 | 22,743 | 22,743 |
| DnB Bank ASA | | |
| 0.005% due 11/01/2021 | 381 | 381 |
| JPMorgan Chase Bank N.A. | | |
| 0.005% due 11/01/2021 | 108,295 | 108,295 |
| National Australia Bank Ltd. | | |
| 0.005% due 11/01/2021 | 2,679 | 2,679 |
| Royal Bank of Canada | | |
| 0.005% due 11/01/2021 | 11,140 | 11,140 |
| Sumitomo Mitsui Banking Corp. | | |
| 0.005% due 11/01/2021 | 213,939 | 213,939 |
| Sumitomo Mitsui Trust Bank Ltd. | | |
| 0.005% due 11/01/2021 | 37,946 | 37,946 |
| | | <u>515,740</u> |
| 米財務省証券 (a) 0.1% | | |
| 0.050% due 02/24/2022 | 2,400 | 2,400 |
| 0.050% due 03/31/2022 | 7,200 | 7,198 |
| | | <u>9,598</u> |
| 米国財務省キャッシュ・マネジメント・ビル 0.2% | | |
| 0.045% due 01/04/2022 (a) | 24,700 | 24,697 |
| 短期金融商品合計 | | <u>550,035</u> |
| (取得原価 \$550,036) | | |
| 投資有価証券合計 | | <u>550,035</u> |
| (取得原価 \$550,036) | | |

口数
(単位:千)

| | | |
|---------------------------------|---------|----------------------|
| 関連投資 96.2% | | |
| その他の投資会社 96.2% | | |
| PIMCO バミューダ・インカム・ファンド(M) | | |
| (取得原価 \$10,775,944) | 793,189 | 12,389,610 |
| 関連投資合計 | | 12,389,610 |
| (取得原価 \$10,775,944) | | |
| 投資合計 100.5% | | \$ 12,939,645 |
| (取得原価 \$11,325,980) | | |
| 金融デリバティブ商品(1.5%) | | (192,496) |
| (取得原価またはプレミアム \$0) | | |
| その他の資産および負債1.0% | | 128,450 |
| 純資産 100.0% | | \$ 12,875,599 |

投資有価証券明細表に対する注記(金額単位:千米ドル)

(a) クーポンは最終利回りである。

◎店頭金融デリバティブ商品

2021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 | 11/2021 | JPY | 430,587 | \$ | 3,786 | \$ | 10 | \$ | 0 | |
| BPS | 11/2021 | \$ | 73 | JPY | 8,275 | | 0 | | 0 | |
| HUS | 11/2021 | JPY | 933,733 | \$ | 8,234 | | 45 | | 0 | |
| HUS | 11/2021 | | 9,528 | | 84 | | 0 | | 0 | |
| MYI | 11/2021 | | 706,818 | | 6,199 | | 0 | | 0 | |
| MYI | 11/2021 | | 93,691 | | 822 | | 0 | | 0 | |
| | | | | | | | \$ | 55 | \$ | 0 |

●F (JPY)クラス、J (JPY)クラス、M (JPY 投資顧問)、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 | 11/2021 | JPY | 449,279 | \$ | 3,951 | \$ | 11 | \$ | 0 |
| BOA | 11/2021 | | 353,932,864 | | 3,121,607 | | 17,613 | | 0 |
| BOA | 11/2021 | \$ | 2,724,984 | JPY | 303,890,891 | | 0 | | (59,859) |
| BOA | 12/2021 | | 3,100,468 | | 351,519,862 | | 0 | | (16,998) |
| BPS | 11/2021 | JPY | 126,334,000 | \$ | 1,107,953 | | 3 | | 0 |
| BPS | 11/2021 | \$ | 1,617,513 | JPY | 180,682,260 | | 0 | | (32,929) |
| BPS | 12/2021 | | 1,108,197 | | 126,334,335 | | 0 | | (14) |
| CBK | 11/2021 | JPY | 56,264,468 | \$ | 493,293 | | 0 | | (147) |
| CBK | 12/2021 | \$ | 493,397 | JPY | 56,264,468 | | 145 | | 0 |
| GLM | 11/2021 | JPY | 116,169,300 | \$ | 1,021,689 | | 2,883 | | 0 |
| GLM | 11/2021 | \$ | 1,362,811 | JPY | 152,450,224 | | 0 | | (25,822) |
| GLM | 12/2021 | | 1,014,223 | | 115,301,288 | | 0 | | (2,821) |
| HUS | 11/2021 | | 3,962 | | 449,279 | | 0 | | (22) |
| JPM | 11/2021 | JPY | 16,452,997 | \$ | 144,562 | | 269 | | 0 |
| JPM | 12/2021 | \$ | 144,592 | JPY | 16,452,997 | | 0 | | (270) |
| MYI | 11/2021 | | 1,021,621 | | 113,758,660 | | 0 | | (23,957) |
| RYL | 11/2021 | | 2,607 | | 297,922 | | 6 | | 0 |
| SCX | 11/2021 | JPY | 66,200 | \$ | 581 | | 0 | | 0 |
| SCX | 11/2021 | \$ | 90,162 | JPY | 10,142,925 | | 0 | | (1,208) |
| SCX | 12/2021 | | 581 | | 66,200 | | 0 | | 0 |
| SSB | 11/2021 | | 1,126,745 | | 126,093,070 | | 0 | | (20,908) |
| TOR | 11/2021 | JPY | 238,236,267 | \$ | 2,094,569 | | 5,235 | | 0 |
| TOR | 11/2021 | \$ | 1,121,204 | JPY | 124,729,186 | | 0 | | (27,329) |
| TOR | 12/2021 | | 2,094,996 | | 238,236,267 | | 0 | | (5,230) |
| UAG | 11/2021 | JPY | 79,824,569 | \$ | 702,906 | | 2,844 | | 0 |
| UAG | 11/2021 | \$ | 53,821 | JPY | 6,000,000 | | 0 | | (1,201) |
| UAG | 12/2021 | | 703,052 | | 79,824,569 | | 0 | | (2,845) |
| | | | | | | \$ | 29,009 | \$ | (221,560) |
| 外国為替先渡し契約合計 | | | | | | \$ | 29,064 | \$ | (221,560) |

| | 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) |
|---|----------------|---------------|--|----------------|----------------|
| 2.375% due 01/03/2022 | 6,752 | 6,701 | 2.504% due 02/09/2022 (l) | 45,000 | 44,962 |
| Parexel International Corp. | | | Windstream Services II LLC | | |
| 2.837% due 09/27/2024 | 1,943 | 1,942 | 7.250% due 09/21/2027 | 1,116 | 1,122 |
| PetSmart LLC | | | Wyndham Hotels & Resorts, Inc. | | |
| 4.500% due 02/11/2028 | 2,693 | 2,700 | 1.837% due 05/30/2025 | 2,425 | 2,410 |
| Pug LLC | | | Zayo Group Holdings, Inc. | | |
| 3.587% due 02/12/2027 | 796 | 782 | 3.087% due 03/09/2027 | 9,264 | 9,133 |
| Scientific Games International, Inc. | | | | | |
| 2.837% due 08/14/2024 | 3,690 | 3,680 | バンクローン合計 | | 611,550 |
| Sequa Mezzanine Holdings LLC | | | (取得原価 \$603,943) | | |
| 0.000-11.750% due 04/28/2024 | 678 | 678 | | | |
| 7.750% due 11/28/2023 | 12,268 | 12,391 | 社債・約束手形 27.1% | | |
| 10.000% due 07/23/2025 | 18,867 | 19,668 | 銀行・金融 10.7% | | |
| Serta Simmons Bedding LLC | | | AGFC Capital Trust I | | |
| 4.500% due 11/08/2023 | 190 | 128 | 1.874% due 01/15/2067 | 2,200 | 1,299 |
| Sigma Holdco BV | | | AIB Group PLC | | |
| 3.500% due 07/02/2025 | EUR 3,670 | 4,121 | 2.875% due 05/30/2031 | EUR 6,600 | 8,063 |
| Sinclair Television Group, Inc. | | | 4.263% due 04/10/2025 | \$ 1,960 | 2,085 |
| 2.590% due 09/30/2026 | \$ 1,171 | 1,157 | 6.250% due 06/23/2025 (c)(d) | EUR 2,461 | 3,183 |
| SkyMiles IP Ltd. | | | Ally Financial, Inc. | | |
| 4.750% due 10/20/2027 | 700 | 746 | 8.000% due 11/01/2031 | \$ 2,889 | 4,135 |
| Sotera Health Holdings LLC | | | Alpha Bank S.A. | | |
| 3.250% due 12/11/2026 | 3,362 | 3,354 | 2.500% due 02/05/2023 | EUR 3,450 | 4,109 |
| SS&C Technologies Holdings, Inc. | | | Army Hawaii Family Housing Trust Certificates | | |
| 1.837% due 04/16/2025 | 3,397 | 3,366 | 0.490% due 06/15/2050 | \$ 8,100 | 5,939 |
| Sunshine Luxembourg VII Sarl | | | Aroundtown S.A. | | |
| 4.500% due 10/01/2026 | 4,061 | 4,062 | 5.375% due 03/21/2029 | 11,300 | 13,108 |
| Syniverse Holdings, Inc. | | | Atrium European Real Estate Ltd. | | |
| 6.000% due 03/09/2023 | 35,487 | 35,513 | 3.000% due 09/11/2025 | EUR 3,300 | 3,948 |
| TransDigm, Inc. | | | 3.625% due 10/17/2022 | 350 | 414 |
| 2.337% due 08/22/2024 | 299 | 297 | Avolon Holdings Funding Ltd. | | |
| 2.337% due 05/30/2025 | 2,294 | 2,270 | 2.528% due 11/18/2027 | \$ 47,992 | 47,146 |
| 2.337% due 12/09/2025 | 10,130 | 10,016 | Banca Monte dei Paschi di Siena SpA | | |
| U.S. Renal Care, Inc. | | | 1.875% due 01/09/2026 | EUR 1,400 | 1,605 |
| 5.125% due 06/26/2026 | 2,173 | 2,164 | 2.625% due 04/28/2025 | 400 | 469 |
| Uber Technologies, Inc. | | | 3.625% due 09/24/2024 | 700 | 834 |
| 3.587% due 04/04/2025 | 1,300 | 1,302 | 4.000% due 07/10/2022 | 200 | 234 |
| 3.587% due 02/25/2027 | 9,948 | 9,961 | Banco Bradesco S.A. | | |
| United AirLines, Inc. | | | 2.850% due 01/27/2023 | \$ 4,714 | 4,773 |
| 4.500% due 04/21/2028 | 7,264 | 7,372 | Banco BTG Pactual S.A. | | |
| Univision Communications, Inc. | | | 4.500% due 01/10/2025 | 4,400 | 4,477 |
| 3.750% due 03/15/2024 | 46,017 | 46,021 | Banco de Credito del Peru | | |
| Westmoreland Coal Co. | | | 4.650% due 09/17/2024 | PEN 16,400 | 4,032 |
| 15.000% due 03/15/2029 | 756 | 227 | Banco Espirito Santo S.A. | | |
| WHLN FIRST MTG CO LEND 2 ASSET HOTEL | | | 2.625% due 05/08/2049 (e) | EUR 3,100 | 628 |

| | 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) |
|---|----------------|---------------|--|----------------|---------------|
| Banco Santander S.A. | | | 1.500% due 01/27/2031 | EUR 7,900 | 8,770 |
| 4.750% due 03/19/2025 (c)(d) | 4,200 | 5,031 | 2.750% due 05/12/2026 | 4,800 | 5,993 |
| Bank of Ireland Group PLC | | | 4.750% due 03/08/2023 | \$ 15,100 | 15,838 |
| 7.500% due 05/19/2025 (c)(d) | 15,057 | 20,326 | Credit Agricole S.A. | | |
| Bank of Nova Scotia | | | 7.875% due 01/23/2024 (c)(d) | 296 | 328 |
| 4.900% due 06/04/2025 (c)(d) | \$ 1,681 | 1,798 | Credit Suisse AG | | |
| Barclays Bank PLC | | | 6.500% due 08/08/2023 (c) | 10,885 | 11,873 |
| 7.625% due 11/21/2022 (c) | 5,281 | 5,629 | Credit Suisse Group AG | | |
| Barclays PLC | | | 3.091% due 05/14/2032 | 250 | 255 |
| 3.250% due 02/12/2027 | GBP 13,583 | 19,710 | 3.869% due 01/12/2029 | 31,650 | 34,258 |
| 4.375% due 03/15/2028 (c)(d) | \$ 3,400 | 3,353 | 4.194% due 04/01/2031 | 250 | 277 |
| 4.972% due 05/16/2029 | 2,600 | 3,006 | 4.282% due 01/09/2028 | 1,500 | 1,645 |
| 5.875% due 09/15/2024 (c)(d) | GBP 4,000 | 5,729 | 6.375% due 08/21/2026 (c)(d) | 546 | 596 |
| 6.125% due 12/15/2025 (c)(d) | \$ 7,700 | 8,468 | 7.250% due 09/12/2025 (c)(d) | 1,100 | 1,221 |
| 6.375% due 12/15/2025 (c)(d) | GBP 2,150 | 3,199 | 7.500% due 07/17/2023 (c)(d) | 6,700 | 7,139 |
| 7.125% due 06/15/2025 (c)(d) | 5,200 | 7,888 | 7.500% due 12/11/2023 (c)(d) | 400 | 437 |
| 7.250% due 03/15/2023 (c)(d) | 16,760 | 24,237 | Cromwell Ereit Lux Finco Sarl | | |
| 7.750% due 09/15/2023 (c)(d) | \$ 14,570 | 15,860 | 2.125% due 11/19/2025 | EUR 7,366 | 8,788 |
| 7.875% due 03/15/2022 (c)(d) | 1,200 | 1,228 | CTP NV | | |
| 7.875% due 09/15/2022 (c)(d) | GBP 8,053 | 11,611 | 1.250% due 06/21/2029 | 7,500 | 8,592 |
| 8.000% due 06/15/2024 (c)(d) | \$ 9,800 | 10,933 | 1.500% due 09/27/2031 | 8,200 | 9,285 |
| BGC Partners, Inc. | | | CyrusOne LP | | |
| 3.750% due 10/01/2024 | 1,464 | 1,545 | 1.450% due 01/22/2027 | 1,500 | 1,746 |
| 4.375% due 12/15/2025 | 1,700 | 1,826 | Deutsche Bank AG | | |
| BOC Aviation Ltd. | | | 0.750% due 02/17/2027 | 12,100 | 13,996 |
| 1.257% due 09/26/2023 | 1,900 | 1,907 | 1.375% due 02/17/2032 | 20,300 | 23,469 |
| CA Immobilien Anlagen AG | | | 1.750% due 11/19/2030 | 20,100 | 24,213 |
| 1.000% due 10/27/2025 | EUR 3,800 | 4,462 | 3.035% due 05/28/2032 (l) | \$ 700 | 708 |
| <small>CBRE Global Investors Open-Ended Fund SCA SICAV-SIF Pan European Core Fund</small> | | | 3.547% due 09/18/2031 | 7,400 | 7,836 |
| 0.900% due 10/12/2029 | 13,300 | 15,125 | 3.961% due 11/26/2025 | 13,460 | 14,399 |
| CIFI Holdings Group Co. Ltd. | | | EPR Properties | | |
| 4.450% due 08/17/2026 | \$ 300 | 278 | 4.500% due 06/01/2027 | 3,650 | 3,928 |
| CIT Bank N.A. | | | 4.750% due 12/15/2026 | 256 | 278 |
| 2.969% due 09/27/2025 | 2,800 | 2,888 | 4.950% due 04/15/2028 | 1,132 | 1,240 |
| CIT Group, Inc. | | | Fairfax Financial Holdings Ltd. | | |
| 5.000% due 08/15/2022 | 8,006 | 8,266 | 4.250% due 12/06/2027 | CAD 4,500 | 3,855 |
| 5.000% due 08/01/2023 | 3,627 | 3,854 | 4.625% due 04/29/2030 | \$ 1,556 | 1,746 |
| Cooperatieve Rabobank UA | | | 4.850% due 04/17/2028 | 1,456 | 1,651 |
| 3.250% due 12/29/2026 (c)(d) | EUR 600 | 708 | GE Capital Funding LLC | | |
| Corestate Capital Holding S.A. | | | 4.400% due 05/15/2030 | 16,400 | 19,179 |
| 3.500% due 04/15/2023 | 39,300 | 38,486 | GLP Capital LP | | |
| Country Garden Holdings Co. Ltd. | | | 5.250% due 06/01/2025 | 650 | 722 |
| 3.125% due 10/22/2025 | \$ 1,800 | 1,679 | 5.300% due 01/15/2029 | 3,142 | 3,599 |
| 3.875% due 10/22/2030 | 1,000 | 920 | Goodman U.S. Finance Three LLC | | |
| CPI Property Group S.A. | | | 3.700% due 03/15/2028 | 2,324 | 2,503 |

| | 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) |
|---|----------------|---------------|---|----------------|---------------|
| Growthpoint Properties International Pty Ltd. | | | 3.692% due 06/05/2028 | GBP 2,400 | 3,483 |
| 5.872% due 05/02/2023 | 1,600 | 1,689 | Nationwide Building Society | | |
| Horse Gallop Finance Ltd. | | | 3.960% due 07/18/2030 | \$ 5,600 | 6,189 |
| 3.250% due 05/30/2022 | 10,200 | 10,321 | 4.302% due 03/08/2029 | 12,500 | 13,954 |
| Host Hotels & Resorts LP | | | 5.750% due 06/20/2027 (c)(d) | GBP 6,850 | 10,254 |
| 4.000% due 06/15/2023 | 200 | 213 | 5.875% due 12/20/2024 (c)(d) | 1,600 | 2,374 |
| HSBC Holdings PLC | | | NatWest Group PLC | | |
| 2.848% due 06/04/2031 | 3,300 | 3,355 | 4.445% due 05/08/2030 | \$ 17,600 | 19,988 |
| 3.000% due 05/29/2030 | GBP 3,700 | 5,316 | 4.600% due 06/28/2031 (c)(d) | 4,600 | 4,543 |
| 3.973% due 05/22/2030 | \$ 14,100 | 15,431 | 5.076% due 01/27/2030 | 16,500 | 19,327 |
| 4.750% due 07/04/2029 (c)(d) | EUR 2,800 | 3,537 | 6.000% due 12/29/2025 (c)(d) | 17,700 | 19,610 |
| 5.875% due 09/28/2026 (c)(d) | GBP 6,800 | 10,088 | 8.000% due 08/10/2025 (c)(d) | 12,660 | 14,860 |
| 6.000% due 09/29/2023 (c)(d) | EUR 6,600 | 8,261 | Navient Corp. | | |
| 6.000% due 05/22/2027 (c)(d) | \$ 700 | 762 | 5.625% due 08/01/2033 | 1,468 | 1,395 |
| 6.500% due 03/23/2028 (c)(d) | 10,070 | 11,254 | 6.500% due 06/15/2022 | 4,990 | 5,140 |
| Huarong Finance 2017 Co. Ltd. | | | Newmark Group, Inc. | | |
| 4.750% due 04/27/2027 | 600 | 586 | 6.125% due 11/15/2023 | 2,334 | 2,524 |
| 4.950% due 11/07/2047 | 700 | 606 | Omega Healthcare Investors, Inc. | | |
| Huarong Finance 2019 Co. Ltd. | | | 3.625% due 10/01/2029 | 1,682 | 1,760 |
| 3.375% due 02/24/2030 | 700 | 623 | OneMain Finance Corp. | | |
| 3.625% due 09/30/2030 | 500 | 444 | 5.625% due 03/15/2023 | 29,772 | 31,349 |
| 3.875% due 11/13/2029 | 500 | 464 | 6.125% due 05/15/2022 | 15,903 | 16,281 |
| IMMOFINANZ AG | | | 6.125% due 03/15/2024 | 2,832 | 3,016 |
| 2.500% due 10/15/2027 | EUR 28,500 | 34,501 | 6.875% due 03/15/2025 | 3,019 | 3,374 |
| 2.625% due 01/27/2023 | 9,600 | 11,376 | Park Aerospace Holdings Ltd. | | |
| InCaps Funding I Ltd. | | | 4.500% due 03/15/2023 | 9,522 | 9,921 |
| 2.120% due 06/01/2033 | \$ 11,315 | 10,636 | 5.500% due 02/15/2024 | 575 | 623 |
| ING Groep NV | | | Preferred Term Securities XVIII Ltd. | | |
| 5.750% due 11/16/2026 (c)(d) | 7,600 | 8,257 | 0.496% due 09/23/2035 | 145 | 141 |
| International Lease Finance Corp. | | | Preferred Term Securities XXIV Ltd. | | |
| 8.625% due 01/15/2022 | 3,201 | 3,252 | 0.416% due 03/22/2037 | 917 | 825 |
| Kennedy Wilson Europe Real Estate Ltd. | | | 0.496% due 03/22/2037 | 4,830 | 4,154 |
| 3.250% due 11/12/2025 | EUR 1,400 | 1,724 | Preferred Term Securities XXV Ltd. | | |
| Legal & General Group PLC | | | 0.406% due 06/22/2037 | 25,155 | 22,262 |
| 5.625% due 03/24/2031 (c)(d) | GBP 1,910 | 2,877 | Preferred Term Securities XXVI Ltd. | | |
| Lloyds Banking Group PLC (c)(d) | | | 0.416% due 09/22/2037 | 28,337 | 26,070 |
| 4.947% due 06/27/2025 | EUR 2,011 | 2,539 | QNB Finance Ltd. | | |
| 5.125% due 12/27/2024 | GBP 1,400 | 1,996 | 1.274% due 02/12/2022 | 66,400 | 66,586 |
| 7.500% due 06/27/2024 | \$ 2,700 | 2,990 | Sabra Health Care LP | | |
| 7.500% due 09/27/2025 | 7,700 | 8,841 | 3.900% due 10/15/2029 | 410 | 430 |
| 7.625% due 06/27/2023 | GBP 10,711 | 15,728 | Santander Holdings USA, Inc. | | |
| 7.875% due 06/27/2029 | 4,600 | 7,933 | 4.400% due 07/13/2027 | 1,284 | 1,429 |
| MDGH GMTN RSC Ltd. | | | 4.500% due 07/17/2025 | 3,000 | 3,286 |
| 3.950% due 05/21/2050 | \$ 3,500 | 3,990 | Santander UK Group Holdings PLC | | |
| MPT Operating Partnership LP | | | 3.823% due 11/03/2028 | 3,400 | 3,671 |

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|
| 6.750% due 06/24/2024 (c)(d) GBP | 16,610 | 24,787 |
| 7.375% due 06/24/2022 (c)(d) | 7,500 | 10,588 |
| Sberbank of Russia Via SB Capital S.A. | | |
| 6.125% due 02/07/2022 \$ | 10,400 | 10,547 |
| Sitka Holdings LLC | | |
| 5.250% due 07/06/2026 | 16,995 | 17,292 |
| SL Green Realty Corp. | | |
| 4.500% due 12/01/2022 | 1,350 | 1,390 |
| Societe Generale S.A. (c)(d) | | |
| 6.750% due 04/06/2028 | 1,511 | 1,689 |
| 7.375% due 10/04/2023 | 8,200 | 8,831 |
| Starwood Property Trust, Inc. | | |
| 5.000% due 12/15/2021 | 214 | 214 |
| Summit Properties Ltd. | | |
| 2.000% due 01/31/2025 EUR | 1,100 | 1,247 |
| Sunac China Holdings Ltd. | | |
| 7.000% due 07/09/2025 \$ | 800 | 575 |
| Svenska Handelsbanken AB (c)(d) | | |
| 4.375% due 03/01/2027 | 4,200 | 4,400 |
| 4.750% due 03/01/2031 | 6,600 | 6,917 |
| Tesco Property Finance 2 PLC | | |
| 6.052% due 10/13/2039 GBP | 4,511 | 8,067 |
| Tesco Property Finance 3 PLC | | |
| 5.744% due 04/13/2040 | 161 | 288 |
| Tesco Property Finance 4 PLC | | |
| 5.801% due 10/13/2040 | 392 | 706 |
| Tesco Property Finance 6 PLC | | |
| 5.411% due 07/13/2044 | 2,535 | 4,480 |
| TP ICAP Ltd. | | |
| 5.250% due 05/29/2026 | 3,300 | 5,138 |
| U.S. Capital Funding VI Ltd. | | |
| 0.401% due 07/10/2043 \$ | 25,621 | 22,674 |
| UBS Group AG (c)(d) | | |
| 5.750% due 02/19/2022 EUR | 3,200 | 3,761 |
| 7.000% due 02/19/2025 \$ | 200 | 225 |
| UniCredit SpA | | |
| 7.830% due 12/04/2023 | 72,590 | 82,389 |
| 9.250% due 06/03/2022 (c)(d) EUR | 900 | 1,094 |
| Unique Pub Finance Co. PLC | | |
| 7.395% due 03/28/2024 GBP | 1,599 | 2,319 |
| Uniti Group LP | | |
| 6.500% due 02/15/2029 \$ | 2,280 | 2,310 |
| 7.875% due 02/15/2025 | 19,582 | 20,619 |
| VICI Properties LP | | |
| 3.500% due 02/15/2025 | 4,784 | 4,874 |

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|--------------------------------------|----------------|------------------|
| 3.750% due 02/15/2027 | 4,866 | 5,006 |
| 4.125% due 08/15/2030 | 5,684 | 5,975 |
| 4.250% due 12/01/2026 | 3,600 | 3,733 |
| 4.625% due 12/01/2029 | 3,600 | 3,845 |
| Voyager Aviation Holdings LLC | | |
| 8.500% due 05/09/2026 | 4,421 | 4,063 |
| | | 1,359,246 |

工業 7.6%**AA Bond Co. Ltd.**

| | | |
|---------------------------|-----|-------|
| 2.875% due 01/31/2022 GBP | 745 | 1,021 |
| 5.500% due 07/31/2027 | 855 | 1,325 |

Air Canada

| | | |
|---|-------|-------|
| 3.875% due 08/15/2026 \$ | 2,500 | 2,534 |
| Alaska Airlines 2020-1 Class A Pass-Through Trust | | |
| 4.800% due 08/15/2027 | 3,940 | 4,383 |

Amdocs Ltd.

| | | |
|--|-------|-------|
| 2.538% due 06/15/2030 | 5,300 | 5,296 |
| American Airlines 2017-2 Class AA Pass-Through Trust | | |
| 3.350% due 10/15/2029 | 389 | 399 |

American Airlines, Inc.

| | | |
|-----------------------|-------|-------|
| 5.750% due 04/20/2029 | 2,712 | 2,922 |
|-----------------------|-------|-------|

Arconic Corp.

| | | |
|-----------------------|-------|-------|
| 6.000% due 05/15/2025 | 1,017 | 1,065 |
|-----------------------|-------|-------|

Atlantia SpA

| | | |
|---------------------------|--------|--------|
| 1.875% due 02/12/2028 EUR | 10,200 | 12,236 |
|---------------------------|--------|--------|

Boeing Co.

| | | |
|--------------------------|--------|--------|
| 3.600% due 05/01/2034 \$ | 100 | 105 |
| 5.040% due 05/01/2027 | 6,299 | 7,155 |
| 5.150% due 05/01/2030 | 9,825 | 11,468 |
| 5.705% due 05/01/2040 | 15,535 | 19,971 |
| 5.805% due 05/01/2050 | 12,129 | 16,651 |
| 5.930% due 05/01/2060 | 18,015 | 25,389 |

Bombardier, Inc.

| | | |
|-----------------------|-------|-------|
| 7.500% due 12/01/2024 | 6,008 | 6,263 |
| 7.500% due 03/15/2025 | 274 | 282 |
| 7.875% due 04/15/2027 | 6,256 | 6,512 |

British Airways 2019-1 Class AA Pass-Through Trust

| | | |
|-----------------------|----|----|
| 3.300% due 12/15/2032 | 95 | 98 |
|-----------------------|----|----|

Broadcom, Inc.

| | | |
|-----------------------|--------|--------|
| 2.450% due 02/15/2031 | 10,500 | 10,165 |
| 2.600% due 02/15/2033 | 300 | 289 |
| 3.137% due 11/15/2035 | 8,450 | 8,314 |
| 3.187% due 11/15/2036 | 1,183 | 1,164 |
| 3.419% due 04/15/2033 | 1,667 | 1,723 |

| | 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) |
|---|----------------|---------------|--|----------------|---------------|
| 3.469% due 04/15/2034 | 8,092 | 8,355 | 2.815% due 06/01/2070 | 2,070 | 2,113 |
| 4.110% due 09/15/2028 | 13,365 | 14,741 | Ford Motor Credit Co. LLC | | |
| 4.150% due 11/15/2030 | 12,521 | 13,773 | 0.177% due 11/15/2023 | EUR 200 | 230 |
| 4.300% due 11/15/2032 | 12,473 | 13,900 | 1.198% due 08/03/2022 | \$ 200 | 200 |
| Caesars Entertainment, Inc. | | | 1.360% due 02/15/2023 | 600 | 601 |
| 6.250% due 07/01/2025 | 17,006 | 17,909 | 1.744% due 07/19/2024 | EUR 10,300 | 12,128 |
| Caesars Resort Collection LLC | | | 2.330% due 11/25/2025 | 2,950 | 3,531 |
| 5.750% due 07/01/2025 | 2,700 | 2,840 | 2.386% due 02/17/2026 | 1,000 | 1,200 |
| Carnival Corp. | | | 2.700% due 08/10/2026 | \$ 1,600 | 1,600 |
| 4.000% due 08/01/2028 | 14,100 | 14,118 | 2.979% due 08/03/2022 | 5,600 | 5,650 |
| Centene Corp. | | | 3.021% due 03/06/2024 | EUR 9,400 | 11,372 |
| 4.250% due 12/15/2027 | 1,462 | 1,533 | 3.087% due 01/09/2023 | \$ 11,400 | 11,610 |
| 4.625% due 12/15/2029 | 1,880 | 2,030 | 3.096% due 05/04/2023 | 4,900 | 4,986 |
| Citrix Systems, Inc. | | | 3.250% due 09/15/2025 | EUR 29,099 | 35,994 |
| 3.300% due 03/01/2030 | 1,586 | 1,610 | 3.264% due 01/07/2022 | \$ 4,920 | 4,932 |
| Clear Channel International BV | | | 3.339% due 03/28/2022 | 800 | 806 |
| 6.625% due 08/01/2025 | 4,250 | 4,432 | 3.350% due 11/01/2022 | 12,100 | 12,299 |
| Community Health Systems, Inc. | | | 3.370% due 11/17/2023 | 600 | 617 |
| 4.750% due 02/15/2031 | 30,600 | 30,640 | 3.375% due 11/13/2025 | 4,100 | 4,218 |
| 5.625% due 03/15/2027 | 37,147 | 38,919 | 3.550% due 10/07/2022 | 8,555 | 8,694 |
| 6.000% due 01/15/2029 | 5,830 | 6,143 | 3.664% due 09/08/2024 | 1,500 | 1,554 |
| 6.625% due 02/15/2025 | 28,950 | 30,144 | 3.810% due 01/09/2024 | 5,700 | 5,907 |
| 8.000% due 03/15/2026 | 11,418 | 12,060 | 3.815% due 11/02/2027 | 2,600 | 2,701 |
| CoStar Group, Inc. | | | 4.063% due 11/01/2024 | 2,200 | 2,310 |
| 2.800% due 07/15/2030 | 2,000 | 2,028 | 4.125% due 08/17/2027 | 700 | 744 |
| CVS Pass-Through Trust | | | 4.140% due 02/15/2023 | 5,700 | 5,861 |
| 5.773% due 01/10/2033 | 148 | 177 | 4.250% due 09/20/2022 | 4,200 | 4,301 |
| 7.507% due 01/10/2032 | 602 | 751 | 4.389% due 01/08/2026 | 2,600 | 2,785 |
| CVS Pass-Through Trust Series 2009 | | | 4.535% due 03/06/2025 | GBP 18,765 | 27,140 |
| 8.353% due 07/10/2031 | 602 | 775 | 4.542% due 08/01/2026 | \$ 1,400 | 1,509 |
| Delta Air Lines, Inc. | | | 4.687% due 06/09/2025 | 1,100 | 1,177 |
| 3.625% due 03/15/2022 | 920 | 927 | 5.125% due 06/16/2025 | 4,100 | 4,454 |
| 4.750% due 10/20/2028 | 100 | 111 | 5.584% due 03/18/2024 | 2,700 | 2,913 |
| 7.000% due 05/01/2025 | 8,926 | 10,419 | 5.596% due 01/07/2022 | 7,400 | 7,463 |
| Enable Midstream Partners LP | | | Fortress Transportation & Infrastructure Investors LLC | | |
| 4.950% due 05/15/2028 | 424 | 474 | 6.500% due 10/01/2025 | 7,563 | 7,792 |
| Energy Transfer LP | | | Fraport AG Frankfurt Airport Services Worldwide | | |
| 5.875% due 03/01/2022 | 450 | 452 | 1.875% due 03/31/2028 | EUR 9,788 | 11,733 |
| Exela Intermediate LLC | | | General Electric Co. | | |
| 10.000% due 07/15/2023 | 880 | 738 | 6.875% due 01/10/2039 | \$ 12 | 18 |
| Expedia Group, Inc. | | | Greene King Finance PLC | | |
| 4.625% due 08/01/2027 | 3,700 | 4,144 | 1.870% due 12/15/2034 | GBP 4,156 | 4,813 |
| 6.250% due 05/01/2025 | 2,939 | 3,358 | 3.593% due 03/15/2035 | 2,125 | 3,061 |
| Ford Foundation | | | 4.064% due 03/15/2035 | 611 | 907 |
| 2.415% due 06/01/2050 | 1,285 | 1,262 | 5.106% due 03/15/2034 | 149 | 233 |

| | 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) |
|--|----------------|---------------|---|----------------|---------------|
| Hilton Domestic Operating Co., Inc. | | | Nissan Motor Co. Ltd. | | |
| 3.625% due 02/15/2032 | \$ 6,600 | 6,448 | 2.652% due 03/17/2026 | EUR 13,100 | 16,275 |
| 4.000% due 05/01/2031 | 1,100 | 1,107 | 3.522% due 09/17/2025 | \$ 8,300 | 8,735 |
| IHO Verwaltungs GmbH (f) | | | 4.345% due 09/17/2027 | 8,700 | 9,440 |
| 3.625% due 05/15/2025 | EUR 2,700 | 3,175 | 4.810% due 09/17/2030 | 450 | 500 |
| 6.000% due 05/15/2027 | \$ 3,520 | 3,656 | NMG Holding Co., Inc. | | |
| 6.375% due 05/15/2029 | 2,159 | 2,337 | 7.125% due 04/01/2026 | 11,900 | 12,513 |
| IMCD NV | | | Oracle Corp. | | |
| 2.500% due 03/26/2025 | EUR 1,500 | 1,823 | 3.850% due 04/01/2060 | 1,835 | 1,920 |
| Imperial Brands Finance PLC | | | 4.000% due 07/15/2046 | 514 | 556 |
| 3.500% due 07/26/2026 | \$ 2,400 | 2,549 | Ortho-Clinical Diagnostics, Inc. | | |
| Indian Railway Finance Corp. Ltd. | | | 7.250% due 02/01/2028 | 934 | 996 |
| 3.249% due 02/13/2030 | 1,900 | 1,921 | 7.375% due 06/01/2025 | 382 | 402 |
| InterContinental Hotels Group PLC | | | PeaceHealth Obligated Group | | |
| 3.375% due 10/08/2028 | GBP 5,500 | 7,953 | 3.218% due 11/15/2050 | 3,100 | 3,304 |
| IQVIA, Inc. | | | PetSmart, Inc. | | |
| 2.875% due 09/15/2025 | EUR 400 | 467 | 4.750% due 02/15/2028 | 2,800 | 2,881 |
| JetBlue 2020-1 Class A Pass-Through Trust | | | QVC, Inc. | | |
| 4.000% due 11/15/2032 | \$ 7,061 | 7,773 | 5.950% due 03/15/2043 | 5,293 | 5,511 |
| Kraft Heinz Foods Co. | | | Roadster Finance DAC | | |
| 3.875% due 05/15/2027 | 5,592 | 6,066 | 2.375% due 12/08/2027 | EUR 1,000 | 1,223 |
| 4.250% due 03/01/2031 | 4,862 | 5,495 | Rolls-Royce PLC | | |
| 5.500% due 06/01/2050 | 2,100 | 2,817 | 3.375% due 06/18/2026 | GBP 448 | 619 |
| Marriott International, Inc. | | | 4.625% due 02/16/2026 | EUR 9,538 | 12,285 |
| 4.625% due 06/15/2030 | 516 | 588 | 5.750% due 10/15/2027 | GBP 7,299 | 11,145 |
| Marriott Ownership Resorts, Inc. | | | 5.750% due 10/15/2027 | \$ 1,168 | 1,294 |
| 6.125% due 09/15/2025 | 650 | 683 | Royal Caribbean Cruises Ltd. | | |
| Massachusetts Institute of Technology | | | 9.125% due 06/15/2023 | 2,800 | 3,044 |
| 4.678% due 07/01/2114 | 65 | 98 | 10.875% due 06/01/2023 | 7,622 | 8,537 |
| 5.600% due 07/01/2111 | 103 | 185 | 11.500% due 06/01/2025 | 7,300 | 8,317 |
| Melco Resorts Finance Ltd. | | | Russian Railways Via RZD Capital PLC | | |
| 4.875% due 06/06/2025 | 400 | 396 | 7.487% due 03/25/2031 | GBP 6,300 | 11,514 |
| 5.375% due 12/04/2029 | 5,200 | 5,122 | Sabine Pass Liquefaction LLC | | |
| Memorial Sloan-Kettering Cancer Center | | | 4.500% due 05/15/2030 | \$ 5,613 | 6,399 |
| 2.955% due 01/01/2050 | 1,700 | 1,756 | Sands China Ltd. | | |
| MGM China Holdings Ltd. | | | 2.850% due 03/08/2029 | 2,500 | 2,349 |
| 5.250% due 06/18/2025 | 4,500 | 4,456 | 3.250% due 08/08/2031 | 2,200 | 2,065 |
| Micron Technology, Inc. | | | 3.800% due 01/08/2026 | 2,800 | 2,821 |
| 4.663% due 02/15/2030 | 3,365 | 3,845 | 4.375% due 06/18/2030 | 2,700 | 2,765 |
| 5.327% due 02/06/2029 | 2,532 | 2,990 | 5.125% due 08/08/2025 | 4,500 | 4,789 |
| Mitchells & Butlers Finance PLC | | | 5.400% due 08/08/2028 | 5,200 | 5,624 |
| 0.566% due 12/15/2030 | 494 | 466 | Six Flags Theme Parks, Inc. | | |
| 6.013% due 12/15/2028 | GBP 923 | 1,376 | 7.000% due 07/01/2025 | 921 | 980 |
| Nissan Motor Acceptance Co. LLC | | | Surgery Center Holdings, Inc. | | |
| 1.012% due 01/13/2022 | \$ 200 | 200 | 10.000% due 04/15/2027 | 400 | 430 |

| | 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) |
|--|----------------|---------------|--------|----------------|----------------|
| Syngenta Finance NV | | | | | |
| 3.375% due 04/16/2026 | EUR | 25,000 | 31,414 | | |
| 4.441% due 04/24/2023 | \$ | 5,300 | 5,521 | | |
| 4.892% due 04/24/2025 | | 800 | 867 | | |
| 5.182% due 04/24/2028 | | 1,800 | 2,013 | | |
| Tenet Healthcare Corp. | | | | | |
| 4.625% due 07/15/2024 | | 69 | 70 | | |
| Teva Pharmaceutical Finance Co. BV | | | | | |
| 3.650% due 11/10/2021 | | 900 | 901 | | |
| Teva Pharmaceutical Finance IV BV | | | | | |
| 3.650% due 11/10/2021 | | 418 | 419 | | |
| Teva Pharmaceutical Finance Netherlands II BV | | | | | |
| 1.250% due 03/31/2023 | EUR | 1,800 | 2,078 | | |
| 3.250% due 04/15/2022 | | 12,900 | 15,004 | | |
| 6.000% due 01/31/2025 | | 2,700 | 3,364 | | |
| Times Square Hotel Trust | | | | | |
| 8.528% due 08/01/2026 | \$ | 1,296 | 1,393 | | |
| Travel + Leisure Co. | | | | | |
| 4.250% due 03/01/2022 | | 115 | 115 | | |
| 6.000% due 04/01/2027 | | 1,464 | 1,594 | | |
| Triumph Group, Inc. | | | | | |
| 6.250% due 09/15/2024 | | 1,541 | 1,541 | | |
| U.S. Renal Care, Inc. | | | | | |
| 10.625% due 07/15/2027 | | 1,282 | 1,331 | | |
| Uber Technologies, Inc. | | | | | |
| 4.500% due 08/15/2029 | | 3,365 | 3,393 | | |
| 7.500% due 05/15/2025 | | 571 | 609 | | |
| United Airlines 2020-1 Class A Pass-Through Trust | | | | | |
| 5.875% due 10/15/2027 | | 18,969 | 21,261 | | |
| United Airlines, Inc. | | | | | |
| 4.375% due 04/15/2026 | | 1,200 | 1,243 | | |
| Vale Overseas Ltd. | | | | | |
| 3.750% due 07/08/2030 | | 2,200 | 2,241 | | |
| 6.250% due 08/10/2026 | | 3,616 | 4,198 | | |
| 6.875% due 11/21/2036 | | 1,207 | 1,580 | | |
| 6.875% due 11/10/2039 | | 951 | 1,255 | | |
| Venture Global Calcasieu Pass LLC | | | | | |
| 3.875% due 08/15/2029 | | 3,600 | 3,668 | | |
| 4.125% due 08/15/2031 | | 3,500 | 3,627 | | |
| VOC Escrow Ltd. | | | | | |
| 5.000% due 02/15/2028 | | 1,100 | 1,093 | | |
| Western Midstream Operating LP | | | | | |
| 2.222% due 01/13/2023 | | 1,048 | 1,040 | | |
| Wynn Las Vegas LLC | | | | | |
| 5.250% due 05/15/2027 | | 1,700 | 1,726 | | |
| Wynn Macau Ltd. | | | | | |
| 5.125% due 12/15/2029 | | 2,800 | 2,528 | | |
| 5.500% due 01/15/2026 | | 6,500 | 6,122 | | |
| 5.500% due 10/01/2027 | | 1,000 | 933 | | |
| 5.625% due 08/26/2028 | | 1,198 | 1,120 | | |
| | | | | | 957,893 |
| 公益事業 8.8% | | | | | |
| Aker BP ASA | | | | | |
| 3.750% due 01/15/2030 | | 1,300 | 1,390 | | |
| Altice Financing S.A. | | | | | |
| 2.250% due 01/15/2025 | EUR | 1,340 | 1,498 | | |
| 3.000% due 01/15/2028 | | 2,700 | 2,971 | | |
| 4.250% due 08/15/2029 | | 3,510 | 3,993 | | |
| 5.750% due 08/15/2029 | \$ | 12,389 | 12,203 | | |
| Altice France S.A. | | | | | |
| 8.125% due 02/01/2027 | | 2,744 | 2,953 | | |
| AT&T, Inc. | | | | | |
| 2.250% due 02/01/2032 | | 1,475 | 1,420 | | |
| 3.100% due 02/01/2043 | | 12,371 | 11,966 | | |
| 3.300% due 02/01/2052 | | 13,551 | 13,322 | | |
| 3.500% due 06/01/2041 | | 14,544 | 15,028 | | |
| 3.500% due 02/01/2061 | | 13,084 | 12,776 | | |
| 3.650% due 06/01/2051 | | 13,724 | 14,296 | | |
| 3.850% due 06/01/2060 | | 10,556 | 11,162 | | |
| CCO Holdings LLC | | | | | |
| 4.500% due 08/15/2030 | | 1,549 | 1,579 | | |
| Charter Communications Operating LLC | | | | | |
| 3.900% due 06/01/2052 | | 10,000 | 10,133 | | |
| 3.950% due 06/30/2062 | | 3,500 | 3,433 | | |
| 4.400% due 12/01/2061 | | 9,500 | 10,102 | | |
| 4.800% due 03/01/2050 | | 3,818 | 4,345 | | |
| China Resources Gas Group Ltd. | | | | | |
| 4.500% due 04/05/2022 | | 400 | 406 | | |
| Constellation Oil Services Holding S.A. | | | | | |
| 10.000% due 11/09/2024 (f) | | 951 | 277 | | |
| Corning, Inc. | | | | | |
| 5.450% due 11/15/2079 | | 1,291 | 1,736 | | |
| DIRECTV Holdings LLC | | | | | |
| 5.875% due 08/15/2027 | | 6,000 | 6,227 | | |
| FirstEnergy Corp. | | | | | |
| 3.400% due 03/01/2050 | | 300 | 298 | | |
| Gazprom Neft OAO Via GPN Capital S.A. | | | | | |
| 4.375% due 09/19/2022 | | 11,935 | 12,285 | | |
| 6.000% due 11/27/2023 | | 28,785 | 31,395 | | |

| | 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) | | |
|---|----------------|---------------|---------------------------------------|--|---------------|--------|--------|
| Gazprom PJSC Via Gaz Capital S.A. | | | Pacific Gas & Electric Co. | | | | |
| 2.250% due 11/22/2024 | EUR | 100 | 120 | 2.100% due 08/01/2027 | 1,910 | 1,854 | |
| 2.949% due 01/24/2024 | | 450 | 548 | 2.500% due 02/01/2031 | 2,600 | 2,486 | |
| 4.950% due 03/23/2027 | \$ | 1,800 | 1,983 | 2.950% due 03/01/2026 | 8,630 | 8,829 | |
| 4.950% due 02/06/2028 | | 1,000 | 1,102 | 3.000% due 06/15/2028 | 11,288 | 11,383 | |
| 5.150% due 02/11/2026 | | 5,700 | 6,274 | 3.150% due 01/01/2026 | 15,753 | 16,227 | |
| 6.510% due 03/07/2022 | | 6,638 | 6,770 | 3.250% due 06/15/2023 | 8,640 | 8,821 | |
| 7.288% due 08/16/2037 | | 500 | 676 | 3.300% due 03/15/2027 | 3,838 | 3,946 | |
| 8.625% due 04/28/2034 | | 2,372 | 3,420 | 3.300% due 12/01/2027 | 14,666 | 15,024 | |
| Gazprom PJSC Via Gaz Finance PLC | | | 3.300% due 08/01/2040 | 1,542 | 1,457 | | |
| 1.500% due 02/17/2027 | EUR | 31,800 | 36,674 | 3.400% due 08/15/2024 | 6,570 | 6,803 | |
| 2.950% due 04/15/2025 | | 5,000 | 6,128 | 3.450% due 07/01/2025 | 12,102 | 12,620 | |
| 2.950% due 01/27/2029 | \$ | 23,200 | 22,716 | 3.500% due 06/15/2025 | 8,068 | 8,455 | |
| Helmerich & Payne, Inc. | | | 3.500% due 08/01/2050 | 7,200 | 6,854 | | |
| 2.900% due 09/29/2031 | | 9,500 | 9,467 | 3.750% due 02/15/2024 | 10,188 | 10,614 | |
| iHeartCommunications, Inc. | | | 3.750% due 07/01/2028 | 13,613 | 14,280 | | |
| 4.750% due 01/15/2028 | | 60,140 | 60,596 | 3.750% due 08/15/2042 | 418 | 397 | |
| 6.375% due 05/01/2026 | | 9,272 | 9,655 | 3.850% due 11/15/2023 | 1,830 | 1,896 | |
| 8.375% due 05/01/2027 | | 8,256 | 8,803 | 3.950% due 12/01/2047 | 1,900 | 1,879 | |
| Intelsat Connect Finance S.A. | | | 4.000% due 12/01/2046 | 3,144 | 3,129 | | |
| 9.500% due 02/15/2023 (e) | | 3,960 | 997 | 4.250% due 08/01/2023 | 3,735 | 3,891 | |
| Intelsat Jackson Holdings S.A. (e) | | | 4.250% due 03/15/2046 | 5,219 | 5,316 | | |
| 5.500% due 08/01/2023 | | 12,486 | 6,290 | 4.300% due 03/15/2045 | 2,800 | 2,838 | |
| 8.000% due 02/15/2024 | | 7,115 | 7,284 | 4.450% due 04/15/2042 | 4,333 | 4,419 | |
| 8.500% due 10/15/2024 | | 57,550 | 29,710 | 4.500% due 07/01/2040 | 39,210 | 40,863 | |
| 9.750% due 07/15/2025 | | 29,732 | 14,978 | 4.500% due 12/15/2041 | 743 | 745 | |
| Intelsat Luxembourg S.A. | | | 4.550% due 07/01/2030 | 49,595 | 54,066 | | |
| 7.750% due 06/01/2049 (e) | | 20,642 | 310 | 4.600% due 06/15/2043 | 1,794 | 1,839 | |
| Level 3 Financing, Inc. | | | 4.650% due 08/01/2028 | 100 | 109 | | |
| 3.875% due 11/15/2029 | | 2,218 | 2,332 | 4.750% due 02/15/2044 | 2,707 | 2,803 | |
| Lumen Technologies, Inc. | | | 4.950% due 07/01/2050 | 25,950 | 28,759 | | |
| 4.000% due 02/15/2027 | | 1,238 | 1,246 | Petrobras Global Finance BV | | | |
| Netflix, Inc. | | | 6.250% due 12/14/2026 | GBP | 6,234 | 9,528 | |
| 3.625% due 05/15/2027 | EUR | 3,900 | 5,196 | 6.625% due 01/16/2034 | 2,900 | 4,494 | |
| 3.625% due 06/15/2030 | | 18,776 | 26,021 | Petroleos de Venezuela S.A. (e) | | | |
| 3.875% due 11/15/2029 | | 8,217 | 11,512 | 5.375% due 04/12/2027 | \$ | 11,932 | 626 |
| 4.625% due 05/15/2029 | | 7,600 | 11,051 | 5.500% due 04/12/2037 | | 10,372 | 545 |
| 4.875% due 06/15/2030 | \$ | 3,100 | 3,646 | 6.000% due 05/16/2024 | | 8,283 | 435 |
| 5.375% due 11/15/2029 | | 980 | 1,183 | 6.000% due 11/15/2026 | | 13,183 | 692 |
| Noble Finance Co. | | | 9.000% due 11/17/2021 | | 400 | 21 | |
| 11.000% due 02/15/2028 (f) | | 2,086 | 2,318 | 9.750% due 05/17/2035 | | 4,730 | 248 |
| Odebrecht Offshore Drilling Finance Ltd. | | | Petroleos Mexicanos | | | | |
| 6.720% due 12/01/2022 | | 106 | 105 | 2.750% due 04/21/2027 | EUR | 1,200 | 1,303 |
| Oi Movel S.A. | | | 5.350% due 02/12/2028 | \$ | \$880 | 880 | |
| 8.750% due 07/30/2026 | | 33,044 | 34,300 | 5.950% due 01/28/2031 | | 23,330 | 22,999 |

| | 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) |
|--|----------------|---------------|--------|----------------|------------------|
| 6.490% due 01/23/2027 | | 6,170 | | | 6,567 |
| 6.500% due 03/13/2027 | | 9,282 | | | 9,907 |
| 6.500% due 01/23/2029 | | 21,284 | | | 22,207 |
| 6.750% due 09/21/2047 | | 390 | | | 346 |
| 6.840% due 01/23/2030 | | 31,836 | | | 33,346 |
| 6.950% due 01/28/2060 | | 7,790 | | | 6,925 |
| 7.690% due 01/23/2050 | | 2,430 | | | 2,326 |
| Prosus NV | | | | | |
| 1.985% due 07/13/2033 | EUR | 5,600 | | | 6,273 |
| 3.061% due 07/13/2031 | \$ | 12,400 | | | 12,046 |
| Qatar Petroleum | | | | | |
| 3.125% due 07/12/2041 | | 2,450 | | | 2,478 |
| Rio Oil Finance Trust Series 2014-1 | | | | | |
| 9.250% due 07/06/2024 | | 1,763 | | | 1,927 |
| Rio Oil Finance Trust Series 2014-3 | | | | | |
| 9.750% due 01/06/2027 | | 656 | | | 768 |
| Rio Oil Finance Trust Series 2018-1 | | | | | |
| 8.200% due 04/06/2028 | | 2,598 | | | 2,962 |
| Southern California Edison Co. | | | | | |
| 4.875% due 03/01/2049 | | 346 | | | 436 |
| Sprint Communications, Inc. | | | | | |
| 6.000% due 11/15/2022 | | 3,934 | | | 4,132 |
| Sprint Corp. | | | | | |
| 7.125% due 06/15/2024 | | 7,766 | | | 8,785 |
| 7.625% due 02/15/2025 | | 1,000 | | | 1,164 |
| 7.625% due 03/01/2026 | | 839 | | | 1,007 |
| 7.875% due 09/15/2023 | | 25,749 | | | 28,581 |
| Sprint Spectrum Co. LLC | | | | | |
| 4.738% due 03/20/2025 | | 4,200 | | | 4,436 |
| 5.152% due 03/20/2028 | | 3,163 | | | 3,574 |
| State Grid Overseas Investment BVI Ltd. | | | | | |
| 2.750% due 05/04/2022 | | 1,700 | | | 1,716 |
| Systems Energy Resources, Inc. | | | | | |
| 2.140% due 12/09/2025 | | 6,100 | | | 6,245 |
| Tencent Holdings Ltd. | | | | | |
| 3.680% due 04/22/2041 | | 6,100 | | | 6,380 |
| T-Mobile USA, Inc. | | | | | |
| 2.250% due 02/15/2026 | | 6,600 | | | 6,641 |
| 3.375% due 04/15/2029 | | 7,400 | | | 7,613 |
| 3.500% due 04/15/2031 | | 7,400 | | | 7,668 |
| Topaz Solar Farms LLC | | | | | |
| 4.875% due 09/30/2039 | | 5,791 | | | 6,545 |
| 5.750% due 09/30/2039 | | 8,164 | | | 9,927 |
| Transocean Guardian Ltd. | | | | | |
| 5.875% due 01/15/2024 | | 202 | | | 198 |
| Transocean Phoenix 2 Ltd. | | | | | |
| 7.750% due 10/15/2024 | | | 1,050 | | 1,069 |
| Transocean Proteus Ltd. | | | | | |
| 6.250% due 12/01/2024 | | | 30 | | 30 |
| Transocean, Inc. | | | | | |
| 7.250% due 11/01/2025 | | | 2,595 | | 2,146 |
| 7.500% due 01/15/2026 | | | 1,783 | | 1,438 |
| 8.000% due 02/01/2027 | | | 3,062 | | 2,343 |
| United Group BV | | | | | |
| 3.125% due 02/15/2026 | EUR | | 1,842 | | 2,055 |
| 4.875% due 07/01/2024 | | | 565 | | 662 |
| Univision Communications, Inc. | | | | | |
| 5.125% due 02/15/2025 | \$ | | 14,429 | | 14,663 |
| 6.625% due 06/01/2027 | | | 2,048 | | 2,218 |
| 9.500% due 05/01/2025 | | | 1,646 | | 1,784 |
| Valaris Ltd. | | | | | |
| 8.250% due 04/30/2028 (f) | | | 519 | | 541 |
| Verizon Communications, Inc. | | | | | |
| 3.400% due 03/22/2041 | | | 6,750 | | 7,090 |
| Viasat, Inc. | | | | | |
| 5.625% due 09/15/2025 | | | 3,363 | | 3,416 |
| 6.500% due 07/15/2028 | | | 3,300 | | 3,469 |
| Windstream Escrow LLC | | | | | |
| 7.750% due 08/15/2028 | | | 11,607 | | 12,292 |
| Zayo Group Holdings, Inc. | | | | | |
| 4.000% due 03/01/2027 | | | 4,942 | | 4,806 |
| 6.125% due 03/01/2028 | | | 1,762 | | 1,722 |
| | | | | | 1,119,848 |
| 社債・約束手形合計 | | | | | 3,436,987 |
| (取得原価 \$3,364,296) | | | | | |
| 転換社債等 0.3% | | | | | |
| CBL & Associates HoldCo II LLC | | | | | |
| 7.000% due 11/15/2028 (g) | | | 82 | | 82 |
| Multiplan Corp. | | | | | |
| 6.000% due 10/15/2027 (c) | | | 5,700 | | 4,552 |
| Nationwide Building Society | | | | | |
| 10.250% due 06/20/2166 | GBP | | 7,405 | | 19,792 |
| Stichting AK Rabobank Certificaten | | | | | |
| 19.436% due 01/01/0001 (d) | EUR | | 2,946 | | 4,744 |
| 転換社債等合計 | | | | | 29,170 |
| (取得原価 \$25,232) | | | | | |

| | 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) |
|--|----------------|---------------|---|----------------|---------------|
| 地方債・約束手形 0.6% | | | | | |
| Chicago, Illinois, Build America Bonds, Series 2010 | | | 8.000% due 07/01/2035 (e) | 13,450 | 11,870 |
| 6.630% due 02/01/2035 | \$ 655 | 811 | Golden State, California, Tobacco Securitization Corp. Revenue Bonds, Series 2021 | | |
| 6.725% due 04/01/2035 | 310 | 384 | 2.246% due 06/01/2029 | 1,600 | 1,602 |
| 7.350% due 07/01/2035 | 545 | 693 | 3.000% due 06/01/2046 | 800 | 822 |
| Chicago, Illinois, General Obligation Bonds, Series 2003 | | | Puerto Rico, Electric Power Authority, Build America Bonds, Series 2010 (e) | | |
| 5.100% due 06/01/2033 | 1,010 | 1,179 | 6.050% due 07/01/2032 | 800 | 769 |
| Chicago, Illinois, General Obligation Bonds, Series 2015 | | | 6.125% due 07/01/2040 | 3,000 | 2,914 |
| 7.750% due 01/01/2042 | 130 | 148 | Salt Lake, Utah, Utah State Board of Regents Revenue Bonds, Series 2016 | | |
| Chicago, Illinois, General Obligation Bonds, Series 2017 | | | 0.839% due 09/25/2056 | 783 | 784 |
| 7.045% due 01/01/2029 | 315 | 360 | Salt Lake, Utah, Utah State Board of Regents Revenue Bonds, Series 2017 | | |
| Commonwealth of Puerto Rico, General Obligation Bonds, Series 2001 | | | 0.839% due 01/25/2057 | 7,213 | 7,194 |
| 5.125% due 07/01/2031 (e) | 17,360 | 17,143 | Travis, Texas, Texas Public Finance Authority Revenue Bonds, Series 2014 | | |
| Commonwealth of Puerto Rico, General Obligation Bonds, Series 2006 (e) | | | 8.250% due 07/01/2024 | 400 | 403 |
| 5.000% due 07/01/2031 | 420 | 409 | | | |
| 5.250% due 07/01/2023 | 500 | 496 | 地方債・約束手形合計 | | |
| 5.250% due 07/01/2026 | 1,000 | 990 | | | 81,706 |
| 5.250% due 07/01/2049 | 610 | 601 | (取得原価 \$32,299) | | |
| Commonwealth of Puerto Rico, General Obligation Bonds, Series 2007 (e) | | | 米国政府機関債 23.3% | | |
| 5.000% due 07/01/2027 | 700 | 691 | Fannie Mae | | |
| 5.000% due 07/01/2028 | 75 | 74 | 2.500% due 10/01/2022 | 34 | 36 |
| 5.250% due 07/01/2032 | 400 | 396 | 3.000% due 07/01/2023 | 23 | 24 |
| 5.250% due 07/01/2034 | 400 | 398 | 3.000% due 11/01/2025 | 40 | 42 |
| 5.250% due 07/01/2037 | 410 | 407 | 3.000% due 12/01/2025 | 30 | 31 |
| Commonwealth of Puerto Rico, General Obligation Bonds, Series 2008 (e) | | | 3.000% due 10/01/2026 | 28 | 29 |
| 5.000% due 07/01/2023 | 300 | 294 | 3.000% due 11/01/2026 | 73 | 77 |
| 5.125% due 07/01/2028 | 130 | 127 | 3.000% due 01/01/2027 | 289 | 303 |
| 5.500% due 07/01/2032 | 10,780 | 10,605 | 3.000% due 02/01/2027 | 1,772 | 1,857 |
| 5.700% due 07/01/2023 | 685 | 657 | 3.000% due 01/01/2034 | 96 | 101 |
| 6.000% due 07/01/2038 | 4,070 | 4,065 | 3.000% due 01/01/2035 | 66 | 70 |
| Commonwealth of Puerto Rico, General Obligation Bonds, Series 2009 (e) | | | 3.000% due 06/01/2035 | 253 | 267 |
| 5.750% due 07/01/2038 | 550 | 534 | 3.000% due 07/01/2035 | 1,871 | 1,967 |
| 6.000% due 07/01/2039 | 215 | 210 | 3.000% due 09/01/2035 | 533 | 558 |
| 6.500% due 07/01/2037 | 400 | 402 | 3.000% due 09/01/2049 | 238 | 254 |
| Commonwealth of Puerto Rico, General Obligation Bonds, Series 2010 (e) | | | 3.000% due 03/01/2050 | 23,295 | 24,555 |
| 5.375% due 07/01/2030 | 685 | 664 | 3.500% due 08/01/2042 | 27 | 29 |
| 5.750% due 07/01/2041 | 1,900 | 1,850 | 3.500% due 09/01/2047 | 242 | 257 |
| 6.500% due 07/01/2040 | 120 | 120 | 3.500% due 03/01/2048 | 77 | 81 |
| Commonwealth of Puerto Rico, General Obligation Bonds, Series 2012 (e) | | | 3.500% due 05/01/2049 | 107 | 113 |
| 5.000% due 07/01/2023 | 1,010 | 929 | 3.500% due 06/01/2049 | 1 | 1 |
| 5.000% due 07/01/2041 | 3,660 | 3,262 | 3.500% due 07/01/2049 | 33 | 35 |
| 5.125% due 07/01/2037 | 800 | 734 | 3.500% due 08/01/2049 | 45 | 47 |
| 5.500% due 07/01/2026 | 1,900 | 1,774 | 3.500% due 10/01/2049 | 14 | 15 |
| 5.500% due 07/01/2039 | 4,215 | 3,941 | 3.500% due 12/01/2049 | 3 | 3 |
| Commonwealth of Puerto Rico, General Obligation Bonds, Series 2014 | | | 3.500% due 01/01/2050 | 21 | 22 |
| | | | 3.500% due 02/01/2050 | 31 | 32 |

| | 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) |
|-----------------------|----------------|---------------|----------------------------|----------------|---------------|
| 3.500% due 03/01/2050 | 220 | 233 | 6.000% due 08/01/2031 | 25 | 25 |
| 3.500% due 05/01/2050 | 1,653 | 1,743 | 6.000% due 06/01/2032 | 1 | 2 |
| 3.500% due 06/01/2050 | 430 | 455 | 6.000% due 09/01/2039 | 388 | 427 |
| 3.500% due 07/01/2050 | 1,153 | 1,217 | 6.000% due 10/01/2047 | 8 | 9 |
| 3.500% due 10/01/2050 | 238 | 251 | 6.111% due 05/25/2048 (h) | 2,815 | 632 |
| 3.500% due 12/01/2050 | 197 | 209 | 6.500% due 01/01/2037 | 3 | 4 |
| 3.500% due 01/01/2051 | 10,499 | 11,078 | 6.500% due 10/01/2037 | 5 | 5 |
| 3.500% due 04/01/2051 | 1,000 | 1,060 | 7.000% due 09/01/2031 | 32 | 32 |
| 4.000% due 07/01/2040 | 9 | 9 | 7.000% due 05/01/2037 | 1 | 1 |
| 4.000% due 12/01/2041 | 65 | 69 | 7.500% due 09/01/2032 | 7 | 7 |
| 4.000% due 07/01/2042 | 77 | 81 | Fannie Mae, TBA (g) | | |
| 4.000% due 08/01/2042 | 24 | 25 | 2.000% due 12/01/2036 | 6,600 | 6,762 |
| 4.000% due 09/01/2042 | 101 | 109 | 2.000% due 12/01/2051 | 55,100 | 54,989 |
| 4.000% due 11/01/2045 | 129 | 140 | 2.500% due 12/01/2036 | 3,000 | 3,116 |
| 4.000% due 03/01/2047 | 49 | 53 | 2.500% due 01/01/2052 | 72,900 | 74,545 |
| 4.000% due 04/01/2047 | 361 | 395 | 3.000% due 01/01/2052 | 26,900 | 27,997 |
| 4.000% due 08/01/2047 | 5,828 | 6,283 | 3.500% due 12/01/2051 | 744,350 | 786,336 |
| 4.000% due 10/01/2047 | 336 | 362 | 4.000% due 12/01/2051 | 113,500 | 121,536 |
| 4.000% due 12/01/2047 | 84 | 90 | Freddie Mac | | |
| 4.000% due 01/01/2048 | 74 | 79 | 3.000% due 01/01/2026 | 792 | 831 |
| 4.000% due 02/01/2048 | 780 | 840 | 3.000% due 09/01/2026 | 2,282 | 2,406 |
| 4.000% due 07/01/2048 | 9,866 | 10,576 | 3.000% due 10/01/2026 | 39 | 41 |
| 4.000% due 08/01/2048 | 6,049 | 6,475 | 3.000% due 11/01/2026 | 10 | 11 |
| 4.000% due 09/01/2048 | 1,773 | 1,910 | 3.000% due 06/01/2034 | 142 | 149 |
| 4.000% due 09/01/2049 | 16,999 | 18,176 | 3.000% due 07/01/2034 | 767 | 807 |
| 4.000% due 03/01/2050 | 19,999 | 21,384 | 3.000% due 08/01/2035 | 32 | 33 |
| 4.500% due 05/01/2033 | 16 | 17 | 3.000% due 11/01/2046 | 80 | 85 |
| 4.500% due 07/01/2033 | 31 | 33 | 3.000% due 12/01/2047 | 2,548 | 2,668 |
| 4.500% due 05/01/2035 | 6 | 7 | 3.000% due 03/01/2048 | 145 | 152 |
| 4.500% due 02/01/2038 | 2 | 2 | 3.500% due 10/01/2039 | 187 | 199 |
| 4.500% due 01/01/2041 | 202 | 214 | 3.500% due 10/01/2047 | 2,916 | 3,097 |
| 4.750% due 06/01/2033 | 184 | 193 | 3.500% due 12/01/2047 | 946 | 1,006 |
| 5.000% due 10/01/2035 | 68 | 70 | 3.500% due 03/01/2048 | 3,619 | 3,839 |
| 5.000% due 12/01/2035 | 162 | 175 | 3.500% due 04/01/2048 | 1,555 | 1,654 |
| 5.000% due 10/01/2036 | 6 | 7 | 3.500% due 10/01/2048 | 1,488 | 1,573 |
| 5.000% due 05/01/2038 | 3 | 3 | 3.500% due 12/01/2048 | 3,458 | 3,664 |
| 5.000% due 11/01/2039 | 7 | 7 | 3.500% due 03/01/2049 | 2,256 | 2,382 |
| 5.500% due 07/01/2033 | 28 | 31 | 3.500% due 05/01/2049 | 128 | 136 |
| 5.500% due 06/01/2035 | 738 | 813 | 3.500% due 06/01/2049 | 1 | 1 |
| 5.500% due 04/01/2036 | 1 | 1 | 3.500% due 07/01/2049 | 1 | 1 |
| 5.500% due 11/01/2036 | 4 | 4 | 3.500% due 10/01/2049 | 278 | 294 |
| 5.500% due 03/01/2037 | 14 | 16 | 3.500% due 12/01/2049 | 35 | 37 |
| 5.500% due 09/01/2037 | 5 | 5 | 3.500% due 01/01/2050 | 51 | 53 |
| 5.500% due 02/01/2038 | 3 | 4 | 3.500% due 02/01/2050 | 1,819 | 1,919 |
| 5.500% due 04/01/2038 | 17 | 19 | 3.500% due 04/01/2050 | 203 | 214 |

| | 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) |
|---------------------------|----------------|---------------|---------------------------------|----------------|------------------|
| 3.500% due 05/01/2050 | 100 | 105 | 5.500% due 08/20/2038 | 378 | 423 |
| 3.500% due 07/01/2050 | 1,521 | 1,607 | 5.500% due 09/20/2038 | 77 | 87 |
| 3.500% due 09/01/2050 | 17 | 18 | 5.500% due 10/20/2038 | 16 | 18 |
| 3.500% due 05/01/2051 | 93 | 100 | 5.500% due 01/20/2039 | 11 | 12 |
| 4.000% due 09/01/2033 | 1 | 1 | 5.500% due 02/20/2039 | 44 | 49 |
| 4.000% due 04/01/2047 | 451 | 487 | 5.500% due 09/20/2039 | 58 | 65 |
| 4.000% due 05/01/2047 | 441 | 476 | 5.500% due 10/20/2039 | 11 | 12 |
| 4.000% due 08/01/2047 | 876 | 944 | 5.500% due 11/20/2039 | 317 | 355 |
| 4.000% due 08/01/2048 | 1,013 | 1,086 | 5.500% due 12/20/2039 | 26 | 28 |
| 4.000% due 09/01/2048 | 411 | 440 | 5.500% due 01/20/2040 | 200 | 220 |
| 4.000% due 12/01/2048 | 15,327 | 16,564 | 5.500% due 06/20/2040 | 274 | 317 |
| 4.000% due 02/01/2049 | 5,758 | 6,223 | 5.500% due 07/20/2040 | 502 | 552 |
| 4.000% due 03/01/2049 | 440 | 475 | Ginnie Mae, TBA (g) | | |
| 5.000% due 06/01/2034 | 177 | 191 | 2.000% due 12/01/2051 | 19,000 | 19,199 |
| 5.000% due 08/01/2035 | 44 | 46 | 2.500% due 11/01/2051 | 5,400 | 5,551 |
| 5.000% due 01/01/2037 | 3 | 4 | 2.500% due 12/01/2051 | 83,000 | 85,154 |
| 5.000% due 01/01/2038 | 2 | 2 | 3.000% due 11/01/2051 | 7,740 | 8,038 |
| 5.500% due 01/01/2035 | 573 | 607 | 3.000% due 12/01/2052 | 492,260 | 510,566 |
| 5.500% due 05/01/2037 | 2 | 3 | 4.000% due 11/01/2051 | 65,423 | 69,341 |
| 5.500% due 06/01/2037 | 209 | 222 | 4.000% due 12/01/2051 | 696,135 | 737,713 |
| 5.750% due 05/01/2037 | 223 | 251 | 米国政府機関債合計 | | 2,954,394 |
| 6.000% due 07/01/2037 | 46 | 50 | (取得原価 \$2,953,245) | | |
| 6.460% due 06/15/2042 (h) | 40 | 8 | | | |
| Ginnie Mae | | | | | |
| 4.000% due 06/20/2041 | 2 | 2 | 国庫債券 9.1% | | |
| 4.000% due 04/20/2047 | 2,442 | 2,617 | Treasury Inflation | | |
| 4.000% due 05/20/2047 | 43,961 | 47,062 | Protected Securities (i) | | |
| 4.000% due 06/20/2047 | 20,833 | 22,322 | 0.125% due 10/15/2024 | 45,743 | 49,163 |
| 4.000% due 07/20/2047 | 18,616 | 19,977 | 0.125% due 07/15/2030 | 60,498 | 67,371 |
| 4.000% due 02/20/2048 | 13,086 | 14,042 | 0.250% due 07/15/2029 | 166,422 | 186,534 |
| 4.000% due 05/20/2049 | 47,040 | 50,125 | 0.250% due 02/15/2050 | 25,325 | 29,563 |
| 4.000% due 02/20/2050 | 574 | 609 | 0.375% due 01/15/2027 | 5,259 | 5,835 |
| 4.000% due 07/20/2050 | 263 | 279 | 0.375% due 07/15/2027 | 1,409 | 1,576 |
| 4.000% due 08/20/2050 | 41 | 44 | 0.625% due 02/15/2043 | 2,618 | 3,188 |
| 4.000% due 09/20/2050 | 3,099 | 3,294 | 0.750% due 07/15/2028 | 102,114 | 117,490 |
| 4.000% due 10/20/2050 | 99,793 | 106,077 | 0.750% due 02/15/2042 | 6,174 | 7,683 |
| 4.500% due 01/20/2040 | 82 | 88 | 0.750% due 02/15/2045 | 20,098 | 25,285 |
| 4.500% due 03/20/2040 | 8 | 8 | 0.875% due 01/15/2029 | 56,416 | 65,535 |
| 5.000% due 08/20/2030 | 219 | 239 | 0.875% due 02/15/2047 | 24,252 | 31,929 |
| 5.000% due 05/20/2040 | 363 | 395 | 1.000% due 02/15/2046 | 10,622 | 14,170 |
| 5.000% due 11/20/2040 | 19 | 20 | 1.000% due 02/15/2048 | 23,075 | 31,465 |
| 5.000% due 04/20/2041 | 7 | 8 | 1.000% due 02/15/2049 | 67,730 | 93,461 |
| 5.500% due 05/20/2038 | 8 | 8 | 1.375% due 02/15/2044 | 3,052 | 4,264 |
| 5.500% due 06/20/2038 | 70 | 78 | 2.125% due 02/15/2040 | 3,164 | 4,783 |
| 5.500% due 07/20/2038 | 77 | 84 | 2.125% due 02/15/2041 | 1,749 | 2,679 |
| | | | U.S. Treasury Bonds | | |

| | 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) |
|----------------------------|----------------|------------------|---|----------------|---------------|
| 2.250% due 08/15/2046 | 100 | 106 | 2.248% due 09/25/2034 | 1,126 | 1,106 |
| 2.375% due 05/15/2029 | 32,200 | 34,267 | 3.070% due 08/25/2035 (e) | 523 | 511 |
| 2.625% due 02/15/2029 | 5,000 | 5,402 | 5.500% due 06/25/2035 | 5,688 | 5,441 |
| 2.750% due 08/15/2047 | 2,830 | 3,291 | 5.500% due 08/25/2035 (e) | 66 | 67 |
| 3.000% due 08/15/2048 | 155 | 189 | 5.500% due 02/25/2036 (e) | 17 | 13 |
| 3.000% due 02/15/2049 | 77 | 94 | 6.000% due 07/25/2037 (e) | 26,922 | 18,113 |
| 3.125% due 05/15/2048 | 180 | 225 | 7.000% due 10/25/2037 | 31,416 | 15,978 |
| U.S. Treasury Notes | | | Amerquest Mortgage Securities Trust | | |
| 1.125% due 02/29/2028 | 318,900 | 313,936 | 0.599% due 04/25/2036 | 4,473 | 4,460 |
| 1.125% due 02/15/2031 | 773 | 746 | 0.704% due 03/25/2036 | 27,500 | 27,108 |
| 1.625% due 02/15/2026 | 2,200 | 2,250 | <i>Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates</i> | | |
| 2.000% due 02/15/2025 | 11,021 | 11,437 | 1.157% due 09/25/2032 | 264 | 274 |
| 2.000% due 08/15/2025 | 1,400 | 1,453 | 1.844% due 10/25/2034 | 9,913 | 10,095 |
| 2.000% due 11/15/2026 | 800 | 831 | Argent Mortgage Loan Trust | | |
| 2.250% due 11/15/2024 | 12,300 | 12,848 | 0.569% due 05/25/2035 | 22,537 | 21,476 |
| 2.250% due 02/15/2027 | 28,000 | 29,447 | Argent Securities Trust | | |
| 国庫債券合計 | | 1,158,496 | 0.449% due 04/25/2036 | 8,096 | 3,596 |
| (取得原価 \$1,093,770) | | | <i>Argent Securities, Inc. Asset-Backed Pass-Through Certificates</i> | | |
| | | | 0.854% due 10/25/2035 | 36,400 | 35,859 |
| | | | 2.789% due 09/25/2033 | 1,288 | 1,296 |
| | | | Asset-Backed Funding Certificates Trust | | |
| | | | 0.749% due 03/25/2035 | 16,991 | 16,964 |
| | | | 0.824% due 06/25/2035 | 10,728 | 10,697 |
| | | | <i>Asset-Backed Securities Corporation Home Equity Loan Trust</i> | | |
| | | | 0.554% due 05/25/2036 (e) | 37,657 | 39,141 |
| | | | Atrium Hotel Portfolio Trust | | |
| | | | 1.520% due 06/15/2035 | 18,395 | 18,343 |
| | | | Banc of America Alternative Loan Trust (e) | | |
| | | | 4.310% due 04/25/2022 | 71 | 70 |
| | | | 6.000% due 07/25/2046 | 1,859 | 1,808 |
| | | | Banc of America Funding Trust | | |
| | | | 2.160% due 11/20/2034 | 367 | 393 |
| | | | 2.408% due 06/20/2036 | 5,461 | 5,524 |
| | | | 3.191% due 02/20/2035 | 1,635 | 1,710 |
| | | | 3.413% due 01/20/2047 (e) | 116 | 113 |
| | | | Bayview Opportunity Master Fund IVa Trust | | |
| | | | 3.475% due 06/28/2034 | 1,296 | 1,306 |
| | | | BCAP LLC Trust | | |
| | | | 0.483% due 07/26/2036 | 15 | 15 |
| | | | 5.876% due 04/26/2037 | 3,224 | 2,280 |
| | | | 6.000% due 04/26/2036 | 5,434 | 3,966 |
| | | | Bear Stearns Adjustable Rate Mortgage Trust | | |
| | | | 3.031% due 11/25/2034 | 222 | 224 |
| | | | Bear Stearns Alternative-A Trust | | |
| | | | 0.429% due 04/25/2037 | 7,174 | 7,061 |

| | 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) |
|---|----------------|---------------|--|----------------|---------------|
| 0.509% due 11/25/2046 | 9,417 | 9,307 | 2.441% due 02/15/2039 | 8,790 | 8,811 |
| Bear Stearns Asset-Backed Securities I Trust | | | 2.500% due 02/15/2039 | 9,766 | 9,725 |
| 0.329% due 02/25/2037 | 4,140 | 6,911 | Citigroup Mortgage Loan Trust | | |
| 0.489% due 05/25/2036 (e) | 9,370 | 3,758 | 0.369% due 12/25/2036 | 3,767 | 3,724 |
| 0.629% due 04/25/2036 | 7,329 | 7,304 | 0.479% due 01/25/2037 | 645 | 648 |
| 0.689% due 02/25/2036 (e) | 4,146 | 4,143 | 0.689% due 03/25/2037 | 5,700 | 5,699 |
| 0.734% due 12/25/2035 | 2,531 | 2,533 | 0.909% due 09/25/2037 | 17,435 | 15,931 |
| 1.109% due 06/25/2034 | 5,452 | 5,453 | 1.561% due 08/25/2036 | 16,176 | 7,397 |
| 1.139% due 11/25/2035 (e) | 3,537 | 3,515 | 2.824% due 08/25/2036 | 5,347 | 5,477 |
| 1.139% due 08/25/2037 | 19,530 | 18,956 | 2.995% due 07/25/2037 (e) | 3,249 | 3,153 |
| 1.169% due 12/25/2035 | 9,268 | 7,971 | 3.000% due 11/25/2038 | 98 | 98 |
| 6.511% due 05/25/2036 (h) | 9,370 | 719 | 7.250% due 05/25/2036 (e) | 10,356 | 7,171 |
| Bear Stearns Asset-Backed Securities Trust | | | Citigroup Mortgage Loan Trust, Inc. | | |
| 2.114% due 06/25/2035 | 924 | 955 | 1.124% due 05/25/2035 | 6,300 | 6,283 |
| 5.500% due 11/25/2033 | 4,915 | 5,134 | Commercial Mortgage Trust | | |
| Bear Stearns Mortgage Funding Trust | | | 0.176% due 04/10/2047 (h) | 33,000 | 139 |
| 0.289% due 02/25/2037 (e) | 6,265 | 6,056 | Conseco Finance Corp. | | |
| BHP Trust | | | 6.870% due 04/01/2030 | 276 | 277 |
| 2.658% due 08/15/2036 | 27,720 | 27,646 | 6.920% due 12/01/2030 | 1,621 | 1,751 |
| Business Loan Express Business Loan Trust | | | 7.500% due 03/01/2030 | 49,985 | 27,302 |
| 0.379% due 09/25/2038 | 1,084 | 1,048 | 7.600% due 04/15/2026 | 5,067 | 1,671 |
| 0.639% due 09/25/2038 | 525 | 477 | Countrywide Asset-Backed Certificates | | |
| 1.189% due 09/25/2038 | 38 | 35 | 0.229% due 06/25/2035 (e) | 1,851 | 1,797 |
| BX Trust | | | 0.229% due 06/25/2037 | 15,865 | 15,211 |
| 1.726% due 10/15/2036 | 16,400 | 16,363 | 0.229% due 07/25/2037 (e) | 10,725 | 10,573 |
| 1.975% due 10/15/2036 | 18,000 | 17,963 | 0.239% due 04/25/2047 (e) | 2,361 | 2,352 |
| 1.977% due 10/15/2036 | 6,000 | 5,949 | 0.249% due 05/25/2037 (e) | 2,275 | 2,273 |
| Canterbury Finance No.1 PLC | | | 0.269% due 11/25/2047 | 6,595 | 7,005 |
| 1.400% due 05/16/2056 | GBP 25,377 | 35,053 | 0.309% due 08/25/2037 | 25,800 | 24,586 |
| CBA Commercial Small Balance Commercial Mortgage | | | 0.319% due 05/25/2037 (e) | 14,583 | 14,181 |
| 6.040% due 01/25/2039 (e) | \$ 827 | 799 | 0.319% due 10/25/2047 | 13,709 | 13,621 |
| Centex Home Equity Loan Trust | | | 0.339% due 02/25/2036 | 1,500 | 1,478 |
| 0.734% due 03/25/2035 | 5,418 | 5,421 | 0.509% due 01/25/2045 | 3,128 | 3,117 |
| CGMS Commercial Mortgage Trust | | | 0.569% due 05/25/2036 | 10,003 | 9,041 |
| 1.190% due 07/15/2030 | 5,016 | 5,000 | 0.588% due 08/26/2033 | 261 | 258 |
| Chase Mortgage Finance Trust | | | 0.689% due 06/25/2036 | 3,874 | 3,856 |
| 2.993% due 12/25/2035 (e) | 4,468 | 4,313 | 0.749% due 04/25/2036 | 3,433 | 3,436 |
| ChaseFlex Trust | | | 0.789% due 03/25/2036 (e) | 1,745 | 1,673 |
| 0.389% due 07/25/2037 | 1,072 | 1,006 | 1.184% due 06/25/2035 | 7,000 | 7,038 |
| Chevy Chase Funding LLC Mortgage-Backed Certificates | | | Countrywide Home Loan Mortgage Pass-Through Trust | | |
| 0.449% due 03/25/2035 | 343 | 356 | 2.463% due 06/25/2034 | 1 | 1 |
| CIT Mortgage Loan Trust | | | 2.685% due 11/25/2034 | 9 | 9 |
| 1.439% due 10/25/2037 | 8,710 | 8,790 | 2.971% due 10/20/2035 (e) | 5,359 | 5,309 |
| Citigroup Commercial Mortgage Trust | | | 3.041% due 11/25/2037 | 5,011 | 4,990 |
| 0.269% due 03/10/2047 (h) | 25,400 | 177 | 3.379% due 03/25/2037 (e) | 5,776 | 5,817 |

| | 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) |
|---|----------------|---------------|---|----------------|---------------|
| 5.500% due 11/25/2035 (e) | 6,558 | 4,966 | 0.740% due 09/19/2045 | 5,927 | 4,519 |
| 6.000% due 07/25/2036 | 20,665 | 15,160 | Dragon Finance BV | | |
| 6.000% due 11/25/2037 | 4,613 | 3,453 | 1.074% due 07/13/2023 | GBP 88 | 119 |
| Credit Suisse First Boston Mortgage Securities Corp. | | | Ellington Loan Acquisition Trust | | |
| 2.039% due 01/25/2033 | 1,359 | 1,374 | 1.189% due 05/25/2037 | \$ 1,369 | 1,373 |
| Credit Suisse Mortgage Capital | | | EMC Mortgage Loan Trust | | |
| 0.256% due 11/27/2036 | 11,400 | 13,684 | 1.139% due 04/25/2042 (e) | 8,542 | 8,589 |
| 3.000% due 01/29/2036 | 814 | 823 | Encore Credit Receivables Trust | | |
| 3.000% due 06/27/2037 | 2,932 | 2,987 | 1.019% due 11/25/2035 | 6,510 | 6,532 |
| 6.113% due 10/26/2036 | 167 | 164 | Eurosail-UK PLC | | |
| Credit Suisse Mortgage Capital Trust | | | 0.837% due 09/13/2045 | GBP 4,867 | 6,528 |
| 0.000% due 01/25/2058 | 25 | 25 | 1.017% due 06/13/2045 | 9,559 | 13,106 |
| 0.000% due 04/25/2058 (h) | 1 | 1 | FBR Securitization Trust | | |
| 1.090% due 07/15/2032 | 5,200 | 5,188 | 0.764% due 10/25/2035 | \$ 20,968 | 19,248 |
| 1.340% due 07/15/2032 | 4,000 | 3,971 | 0.769% due 10/25/2035 | 3,391 | 3,393 |
| 1.540% due 07/15/2032 | 2,400 | 2,371 | 0.854% due 09/25/2035 | 7,500 | 7,455 |
| 2.868% due 06/01/2050 | 58,503 | 59,906 | First Franklin Mortgage Loan Trust | | |
| 3.622% due 06/25/2050 | 46,826 | 42,650 | 0.399% due 11/25/2036 | 59,328 | 54,834 |
| 3.623% due 01/25/2058 | 21,877 | 20,906 | 0.409% due 04/25/2036 | 4,604 | 4,533 |
| 3.648% due 04/25/2058 | 38,825 | 40,235 | 0.779% due 01/25/2036 | 10,000 | 9,756 |
| Credit-Based Asset Servicing & Securitization LLC | | | 0.794% due 05/25/2036 | 3,142 | 3,140 |
| 6.980% due 03/25/2046 | 4,266 | 4,258 | 0.944% due 04/25/2035 | 4,301 | 4,289 |
| Credit-Based Asset Servicing & Securitization Trust | | | First Horizon Alternative Mortgage Securities Trust (e) | | |
| 0.389% due 07/25/2036 | 704 | 704 | 0.589% due 05/25/2035 | 1,502 | 1,002 |
| CWABS Asset-Backed Certificates Trust | | | 4.911% due 05/25/2035 (h) | 1,502 | 209 |
| 0.329% due 03/25/2037 | 33,000 | 32,081 | Fremont Home Loan Trust | | |
| 0.329% due 03/25/2047 (e) | 26,535 | 25,070 | 0.369% due 02/25/2037 | 8,324 | 6,902 |
| 0.349% due 09/25/2046 | 5,600 | 5,392 | 1.109% due 01/25/2035 | 6,493 | 6,488 |
| 0.809% due 05/25/2036 (e) | 2,106 | 1,730 | Glen Securities Finance DAC | | |
| 1.214% due 12/25/2034 | 530 | 532 | 0.000% due 10/28/2038 | EUR 12,700 | 14,692 |
| 1.664% due 03/25/2035 | 5,500 | 5,621 | GMAC Commercial Mortgage Asset Corp. | | |
| 5.633% due 06/25/2035 | 8,644 | 8,945 | 5.456% due 03/10/2051 | \$ 12,120 | 13,416 |
| CWHEQ Revolving Home Equity Loan Resuritization Trust | | | GreenPoint Mortgage Funding Trust | | |
| 0.340% due 03/15/2030 | 1,005 | 997 | 0.649% due 11/25/2045 | 54 | 44 |
| Deutsche Alternative-A Securities Mortgage Loan Trust | | | Grifonas Finance No.1 PLC | | |
| 0.409% due 03/25/2037 | 10,515 | 6,490 | 0.000% due 08/28/2039 | EUR 748 | 850 |
| 0.419% due 08/25/2037 (e) | 24,960 | 21,548 | GS Mortgage Securities Corporation Trust | | |
| 0.589% due 09/25/2047 | 14,982 | 14,267 | 2.230% due 06/15/2038 | \$ 27,488 | 27,475 |
| Deutsche Alternative-A Securities, Inc. Mortgage Loan Trust | | | 3.419% due 10/10/2032 | 3,300 | 3,363 |
| 2.716% due 10/25/2035 (e) | 9,954 | 9,966 | 4.591% due 10/10/2032 | 8,215 | 8,181 |
| Deutsche Mortgage & Asset Receiving Corp. | | | GSAA Home Equity Trust | | |
| 0.606% due 11/27/2036 | 2,263 | 2,254 | 6.500% due 11/25/2037 (e) | 20 | 12 |
| Downey Savings & Loan Association Mortgage Loan Trust | | | GSAMP Trust | | |
| 0.270% due 10/19/2036 (e) | 8,652 | 7,796 | 0.229% due 03/25/2047 | 4,369 | 4,217 |
| 0.680% due 10/19/2045 (e) | 1,248 | 1,281 | 0.249% due 01/25/2037 | 19,186 | 14,222 |

| | 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) |
|---|----------------|---------------|--|----------------|---------------|
| 0.409% due 05/25/2046 | 390 | 389 | 0.469% due 10/25/2036 | 5,659 | 3,110 |
| 0.609% due 06/25/2036 | 16,307 | 16,150 | 2.856% due 07/25/2037 | 22,349 | 22,501 |
| 0.734% due 11/25/2035 (e) | 7,323 | 7,074 | 2.950% due 03/25/2036 (e) | 4,919 | 4,352 |
| GSMS Resecuritization Trust | | | 3.098% due 04/25/2037 (e) | 8,089 | 7,815 |
| 0.266% due 09/26/2036 | 4,534 | 3,512 | 3.143% due 04/25/2037 | 16,308 | 15,690 |
| 7.218% due 04/26/2037 | 44,351 | 16,986 | 3.216% due 11/25/2036 (e) | 13,660 | 11,155 |
| GSR Mortgage Loan Trust | | | IXIS Real Estate Capital Trust | | |
| 0.389% due 03/25/2037 | 8,057 | 1,355 | 0.854% due 12/25/2035 | 3,868 | 3,912 |
| 6.611% due 03/25/2037 (h) | 8,057 | 1,866 | Jefferies Resecuritization Trust | | |
| HarborView Mortgage Loan Trust | | | 5.198% due 06/25/2047 (e) | 627 | 576 |
| 0.320% due 12/19/2036 (e) | 1,013 | 1,017 | JPMorgan Alternative Loan Trust | | |
| 0.640% due 02/19/2036 | 11,678 | 9,287 | 0.649% due 04/25/2047 | 2,227 | 2,224 |
| 0.720% due 08/19/2045 | 8,539 | 7,666 | 2.796% due 03/25/2036 (e) | 374 | 334 |
| Hawaii Hotel Trust | | | 5.730% due 03/25/2036 (e) | 114 | 118 |
| 1.740% due 05/15/2038 | 2,000 | 2,000 | JPMorgan Chase Commercial Mortgage Securities Trust | | |
| 2.250% due 05/15/2038 | 12,500 | 12,475 | 0.940% due 12/15/2036 | 3,700 | 3,702 |
| Hawksmoor Mortgages | | | 1.190% due 10/15/2032 | 8,134 | 8,104 |
| 1.100% due 05/25/2053 GBP | 60,606 | 83,396 | 1.490% due 10/15/2032 | 7,200 | 7,158 |
| Home Equity Asset Trust | | | 2.230% due 10/15/2032 | 11,000 | 10,922 |
| 0.569% due 10/25/2036 \$ | 23,475 | 16,962 | 5.337% due 05/15/2047 | 227 | 210 |
| Home Equity Mortgage Loan Asset-Backed Trust | | | JPMorgan Mortgage Acquisition Corp. | | |
| 0.229% due 11/25/2036 | 15,074 | 14,361 | 0.449% due 03/25/2036 | 5,201 | 5,196 |
| 0.329% due 04/25/2037 | 14,677 | 11,791 | JPMorgan Mortgage Acquisition Trust | | |
| 0.449% due 06/25/2036 | 3,059 | 2,977 | 0.339% due 07/25/2036 | 1,662 | 1,664 |
| 1.079% due 08/25/2035 | 5,750 | 5,744 | 0.359% due 08/25/2036 | 8,600 | 8,264 |
| HPLY Trust | | | 0.359% due 06/25/2037 | 34,606 | 33,587 |
| 2.440% due 11/15/2036 | 22,109 | 21,997 | 0.369% due 06/25/2037 (e) | 22,826 | 20,976 |
| HSI Asset Securitization Corp. Trust | | | 0.494% due 05/25/2036 | 12,851 | 12,733 |
| 0.339% due 05/25/2037 | 7,197 | 7,113 | JPMorgan Mortgage Trust (e) | | |
| Impac CMB Trust | | | 0.389% due 10/25/2035 | 4,867 | 4,073 |
| 0.769% due 01/25/2035 | 11,518 | 11,797 | 2.667% due 01/25/2037 | 525 | 472 |
| Impac Secured Assets Corp. | | | JPMorgan Resecuritization Trust | | |
| 0.649% due 03/25/2036 (e) | 12,210 | 10,904 | 3.064% due 02/26/2037 | 2,750 | 2,703 |
| Impac Secured Assets Trust | | | Kentmere No.2 PLC | | |
| 0.469% due 01/25/2037 | 2,794 | 2,658 | 0.000% due 01/28/2042 GBP | 9,500 | 7,203 |
| IMT Trust | | | 0.850% due 01/28/2042 | 67,365 | 92,579 |
| 0.790% due 06/15/2034 | 1,690 | 1,691 | 0.870% due 01/28/2042 | 2,439 | 2,589 |
| 1.040% due 06/15/2034 | 1,267 | 1,267 | 1.450% due 01/28/2042 | 5,693 | 7,806 |
| 1.190% due 06/15/2034 | 775 | 775 | 1.800% due 01/28/2042 | 4,066 | 5,563 |
| IndyMac IMJA Mortgage Loan Trust | | | 2.250% due 01/28/2042 | 2,439 | 3,330 |
| 6.500% due 10/25/2037 | 9,152 | 6,900 | 3.050% due 01/28/2042 | 1,626 | 2,197 |
| IndyMac IMSC Mortgage Loan Trust | | | 5.050% due 01/28/2042 | 3,252 | 4,087 |
| 2.893% due 06/25/2037 (e) | 9,778 | 7,970 | Lansdowne Mortgage Securities No.1 PLC | | |
| IndyMac INDX Mortgage Loan Trust | | | 0.000% due 06/15/2045 EUR | 4,059 | 4,490 |
| 0.269% due 02/25/2037 (e) | 25,839 | 26,028 | Legacy Mortgage Asset Trust | | |

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|--|----------------|---------------|--|----------------|---------------|
| 0.000% due 09/25/2059 (h) | \$ 709,719 | 3,602 | 0.589% due 07/25/2036 | 48,124 | 25,591 |
| 0.000% due 09/25/2059 | 18,390 | 9,772 | 0.629% due 03/25/2036 | 5,822 | 5,778 |
| 0.791% due 09/25/2059 | 18,352 | 16,041 | 0.794% due 07/25/2035 | 263 | 272 |
| 1.835% due 01/28/2070 | 67,698 | 68,368 | 0.824% due 07/25/2035 | 6,912 | 6,907 |
| 3.000% due 06/25/2059 | 226 | 227 | 1.089% due 03/25/2033 | 91 | 90 |
| 3.000% due 09/25/2059 | 139,923 | 144,660 | 1.089% due 07/25/2037 | 625 | 626 |
| 3.438% due 05/25/2059 | 69 | 69 | Morgan Stanley Bank of America Merrill Lynch Trust | | |
| 4.057% due 09/25/2059 | 111,258 | 112,682 | 0.780% due 11/15/2052 (h) | 134,258 | 5,066 |
| Lehman XS Trust | | | Morgan Stanley Capital I Trust | | |
| 0.289% due 02/25/2037 (e) | 14,995 | 14,928 | 1.740% due 08/15/2033 | 3,154 | 3,131 |
| 0.469% due 09/25/2036 | 7,053 | 6,443 | 2.428% due 04/05/2042 | 13,500 | 13,756 |
| 0.469% due 12/25/2036 | 11,461 | 10,590 | Morgan Stanley Capital I, Inc. Trust | | |
| 0.609% due 02/25/2047 | 25,310 | 24,932 | 0.629% due 02/25/2036 (e) | 18,203 | 19,413 |
| 0.939% due 10/25/2037 | 22,155 | 21,525 | Morgan Stanley Home Equity Loan Trust | | |
| 6.500% due 06/25/2046 | 5,473 | 5,489 | 0.599% due 02/25/2036 | 14,415 | 13,961 |
| Liberty | | | Morgan Stanley IXIS Real Estate Capital Trust | | |
| 1.260% due 10/10/2049 | AUD 3,799 | 2,861 | 0.549% due 07/25/2036 | 11,004 | 6,029 |
| Long Beach Mortgage Loan Trust | | | Morgan Stanley Mortgage Loan Trust | | |
| 0.469% due 02/25/2036 | \$ 5,840 | 5,380 | 2.817% due 11/25/2037 | 1,460 | 1,255 |
| 0.469% due 03/25/2046 | 35,411 | 17,044 | 6.000% due 12/25/2035 (e) | 525 | 296 |
| Madison Avenue Manufactured Housing Contract Trust | | | Morgan Stanley Reremic Trust | | |
| 3.339% due 03/25/2032 | 1,557 | 1,566 | 0.406% due 11/26/2036 | 7,011 | 6,625 |
| MASTR Adjustable Rate Mortgages Trust | | | Mortgage Loan Trust | | |
| 2.206% due 04/25/2034 | 1 | 1 | 5.370% due 03/25/2034 | 3,310 | 3,430 |
| Mastr Asset-Backed Securities Trust | | | Natixis Commercial Mortgage Securities Trust | | |
| 0.309% due 11/25/2036 | 28 | 21 | 0.840% due 02/15/2033 | 7,885 | 7,884 |
| 0.459% due 01/25/2036 | 7,500 | 7,314 | 1.190% due 02/15/2033 | 8,265 | 8,247 |
| 1.239% due 08/25/2037 | 13,649 | 13,431 | 2.140% due 02/15/2033 | 3,600 | 3,575 |
| Mastr Specialized Loan Trust | | | 3.790% due 11/15/2032 | 1,400 | 1,409 |
| 0.809% due 02/25/2036 | 5,336 | 4,637 | 3.821% due 02/15/2039 | 2,900 | 3,193 |
| MBRT | | | New York Mortgage Trust | | |
| 1.490% due 11/15/2036 | 6,435 | 6,428 | 0.629% due 04/25/2035 | 938 | 965 |
| Merrill Lynch First Franklin Mortgage Loan Trust | | | Newgate Funding PLC | | |
| 1.089% due 10/25/2037 | 4,857 | 4,890 | 0.230% due 12/15/2050 | GBP 20,498 | 27,121 |
| 1.589% due 10/25/2037 | 17,772 | 18,118 | Nomura Asset Acceptance Corporation Alternative Loan Trust | | |
| Merrill Lynch Mortgage Investors Trust | | | 5.034% due 05/25/2035 (e) | \$ 3,342 | 2,158 |
| 0.229% due 05/25/2037 | 21,464 | 14,308 | Nomura Home Equity Loan, Inc. Home Equity Loan Trust | | |
| 0.809% due 07/25/2034 | 5,120 | 4,960 | 0.854% due 05/25/2035 | 7,400 | 7,380 |
| 0.884% due 09/25/2035 | 1,806 | 1,807 | 5.745% due 10/25/2036 (e) | 22,529 | 8,055 |
| 1.169% due 10/25/2035 | 1,309 | 1,313 | Nomura Resecuritization Trust | | |
| 1.847% due 02/25/2033 | 12 | 12 | 1.161% due 03/26/2037 | 6,759 | 6,190 |
| Morgan Stanley Asset-Backed Securities Capital I, Inc. Trust | | | NovaStar Mortgage Funding Trust | | |
| 0.339% due 07/25/2036 | 5,889 | 5,309 | 0.289% due 09/25/2037 | 25,129 | 24,790 |
| 0.389% due 07/25/2036 | 48,361 | 25,174 | 0.409% due 05/25/2036 | 8,825 | 8,748 |
| 0.569% due 06/25/2036 | 23,462 | 21,929 | 0.409% due 10/25/2036 | 5,866 | 4,836 |

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|---|----------------|---------------|---|----------------|---------------|
| 0.809% due 10/25/2035 | 2,145 | 2,149 | 0.839% due 09/25/2035 | 12,591 | 12,562 |
| Option One Mortgage Loan Trust | | | RESIMAC Bastille Trust | | |
| 0.189% due 02/25/2037 | 5,356 | 3,293 | 1.005% due 09/05/2057 | 3,329 | 3,329 |
| 0.209% due 03/25/2037 | 11,015 | 10,780 | Saxon Asset Securities Trust | | |
| 0.229% due 03/25/2037 | 37,541 | 36,212 | 0.884% due 03/25/2035 (e) | 597 | 586 |
| <i>Park Place Securities, Inc. Asset-Backed Pass-Through Certificates</i> | | | 1.839% due 12/25/2037 | 4,033 | 4,071 |
| 0.824% due 09/25/2035 | 4,510 | 4,514 | Securitized Asset-Backed Receivables LLC Trust | | |
| 0.869% due 09/25/2035 (e) | 25,075 | 24,722 | 0.629% due 03/25/2036 | 5,909 | 5,713 |
| <i>People's Financial Realty Mortgage Securities Trust</i> | | | 0.914% due 10/25/2035 | 10,136 | 10,047 |
| 0.249% due 09/25/2036 | 27,128 | 7,534 | 1.139% due 03/25/2035 | 8,849 | 8,858 |
| <i>Popular Asset-Backed Securities Mortgage Pass-Through Trust (e)</i> | | | Sequoia Mortgage Trust | | |
| 0.399% due 11/25/2036 | 14,837 | 13,361 | 0.486% due 05/20/2035 | 1,665 | 1,727 |
| 3.695% due 07/25/2035 | 9,601 | 9,098 | 0.606% due 06/20/2034 | 31 | 31 |
| Precise Mortgage Funding PLC | | | Sestante Finance Srl | | |
| 0.000% due 12/12/2055 | GBP 0 | 1,464 | 0.000% due 07/23/2046 | EUR 10,331 | 11,034 |
| PRET LLC | | | SG Mortgage Securities Trust | | |
| 1.843% due 09/25/2051 | \$ 50,417 | 50,198 | 0.449% due 02/25/2036 | \$ 5,071 | 3,379 |
| Quest Trust | | | Shamrock Residential DAC | | |
| 1.514% due 03/25/2035 | 5,550 | 5,572 | 0.291% due 12/24/2059 | EUR 14,026 | 16,279 |
| RAAC Trust | | | Soundview Home Loan Trust | | |
| 0.794% due 02/25/2036 (e) | 9,049 | 8,724 | 0.329% due 07/25/2036 | \$ 24,020 | 23,015 |
| 0.839% due 06/25/2047 | 21,323 | 19,969 | 0.399% due 06/25/2036 (e) | 42,490 | 43,131 |
| RBSGC Mortgage Loan Trust | | | 0.509% due 06/25/2036 (e) | 5,089 | 5,206 |
| 6.000% due 01/25/2037 (e) | 2 | 2 | 1.064% due 03/25/2036 | 8,102 | 7,820 |
| RBSSP Resecuritization Trust | | | <i>Specialty Underwriting & Residential Finance Trust</i> | | |
| 0.585% due 04/26/2037 | 32 | 32 | 1.064% due 12/25/2035 | 1,306 | 1,308 |
| Real Estate Asset Liquidity Trust | | | SREIT Trust | | |
| 2.419% due 06/12/2054 | CAD 7,512 | 6,134 | 1.545% due 10/15/2038 | 24,605 | 24,667 |
| Renaissance Home Equity Loan Trust | | | 1.893% due 10/15/2038 | 20,425 | 20,476 |
| 0.809% due 11/25/2034 | \$ 57 | 56 | <i>Structured Adjustable Rate Mortgage Loan Trust</i> | | |
| 1.089% due 09/25/2037 | 43 | 41 | 0.409% due 10/25/2035 | 5,478 | 5,492 |
| 5.612% due 04/25/2037 | 10,124 | 4,316 | 1.064% due 08/25/2035 | 11,959 | 11,795 |
| 5.675% due 06/25/2037 (e) | 3,910 | 1,586 | 1.487% due 05/25/2035 (e) | 68 | 58 |
| <i>Residential Accredit Securities Corporation Trust</i> | | | 2.631% due 06/25/2037 | 2,785 | 2,775 |
| 0.239% due 01/25/2037 | 1,887 | 1,880 | 2.821% due 07/25/2035 (e) | 2,425 | 1,532 |
| 0.249% due 11/25/2036 (e) | 156 | 254 | Structured Asset Investment Loan Trust | | |
| 0.309% due 02/25/2037 | 14,000 | 13,614 | 0.239% due 06/25/2036 | 9,492 | 9,384 |
| 0.386% due 01/25/2037 | 35,802 | 29,833 | 0.809% due 04/25/2035 | 6,857 | 6,865 |
| 0.584% due 04/25/2036 | 12,438 | 12,450 | 0.889% due 02/25/2034 | 19,365 | 19,335 |
| 1.064% due 09/25/2035 | 7,400 | 7,404 | 1.289% due 12/25/2034 | 4,664 | 4,696 |
| 1.664% due 04/25/2034 | 1,333 | 1,348 | <i>Structured Asset Mortgage Investments II Trust</i> | | |
| Residential Asset Mortgage Products Trust | | | 0.509% due 09/25/2047 (e) | 24,315 | 27,209 |
| 0.689% due 02/25/2036 | 3,551 | 3,533 | 0.755% due 04/19/2035 | 2,064 | 2,127 |
| 0.764% due 11/25/2035 | 13,000 | 12,945 | Structured Asset Mortgage Investments Trust | | |
| 0.769% due 12/25/2035 | 12,528 | 12,079 | 0.740% due 09/19/2032 | 25 | 25 |

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|--|----------------|---------------|
| Structured Asset Securities Corporation Mortgage Loan Trust | | |
| 0.219% due 05/25/2036 | 7,869 | 7,783 |
| 0.339% due 05/25/2036 | 4,347 | 3,581 |
| 0.349% due 04/25/2036 | 351 | 351 |
| 0.399% due 07/25/2036 | 22,610 | 22,384 |
| 0.589% due 04/25/2031 | 8,945 | 8,890 |
| 1.019% due 11/25/2035 | 19,865 | 19,909 |
| Summerhill Residential | | |
| 0.000% due 03/24/2059 | EUR 5 | 5 |
| 0.289% due 03/24/2059 | 170,916 | 197,912 |
| 0.689% due 03/24/2059 | 22,011 | 25,461 |
| 1.239% due 03/24/2059 | 17,746 | 20,499 |
| 1.839% due 03/24/2059 | 14,202 | 16,369 |
| 3.089% due 03/24/2059 | 8,521 | 9,790 |
| 4.439% due 03/24/2059 | 4,256 | 4,887 |
| 5.439% due 03/24/2059 | 4,256 | 4,891 |
| 6.500% due 03/24/2059 | 6,568 | 6,459 |
| 7.000% due 03/24/2059 | 35,506 | 43,311 |
| Sutherland Commercial Mortgage Loans | | |
| 3.192% due 05/25/2037 | \$ 353 | 352 |
| Taurus UK DAC | | |
| 1.175% due 06/22/2029 | GBP 5,472 | 7,514 |
| Terwin Mortgage Trust | | |
| 1.469% due 03/25/2035 | \$ 2,943 | 2,952 |
| Trinidad Mortgage Securities PLC | | |
| 1.006% due 01/24/2059 | GBP 8,897 | 12,222 |
| Truman Capital Mortgage Loan Trust | | |
| 0.349% due 03/25/2036 | \$ 1,407 | 1,401 |
| WaMu Mortgage Pass-Through Certificates Trust | | |
| 0.809% due 01/25/2045 | 502 | 493 |
| Warwick Finance Residential Mortgages Number Three PLC | | |
| 0.000% due 12/21/2049 | GBP 0 | 584 |
| 1.000% due 12/21/2049 | 34,240 | 47,117 |
| 1.700% due 12/21/2049 | 4,921 | 6,781 |
| 2.200% due 12/21/2049 | 2,460 | 3,392 |
| 2.700% due 12/21/2049 | 1,406 | 1,937 |
| 3.200% due 12/21/2049 | 1,406 | 1,931 |
| 6.670% due 12/21/2049 | 0 | 962 |
| Washington Mutual Mortgage Pass-Through Certificates WMA LT Trust (e) | | |
| 0.937% due 10/25/2046 | \$ 12,208 | 10,273 |
| 5.500% due 11/25/2035 | 69 | 71 |
| Wells Fargo Home Equity Asset-Backed Securities Trust | | |
| 0.359% due 07/25/2036 | 2,296 | 2,294 |
| 0.509% due 03/25/2037 | 1,184 | 1,148 |
| Wells Fargo Home Equity Trust Mortgage Pass-Through Certificates | | |

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|------------------|
| 0.689% due 04/25/2034 | 4,740 | 4,677 |
| Wells Fargo Mortgage-Backed Securities Trust | | |
| 2.537% due 10/25/2036 (e) | 199 | 196 |
| WFRBS Commercial Mortgage Trust | | |
| 0.415% due 03/15/2047 (h) | 8,800 | 93 |
| モーゲージ担保証券合計 | | 4,000,995 |
| (取得原価 \$3,920,255) | | |

| 資産担保証券 2.7% | | |
|---|----------------|--------|
| AASET Trust | | |
| 3.967% due 05/16/2042 | 193 | 178 |
| ALESCO Preferred Funding XI Ltd. | | |
| 0.578% due 12/23/2036 | 5,000 | 4,325 |
| American Homes 4 Rent Trust | | |
| 6.231% due 10/17/2036 | 1,150 | 1,252 |
| BSPRT Issuer Ltd. | | |
| 2.640% due 03/15/2028 | 8,960 | 8,980 |
| 3.540% due 03/15/2028 | 4,050 | 4,052 |
| Cairn CLO III DAC | | |
| 0.650% due 10/20/2028 | EUR 6,335 | 7,344 |
| Cairn CLO VI BV | | |
| 0.790% due 07/25/2029 | 2,981 | 3,456 |
| Capitalsource Real Estate Loan Trust | | |
| 0.771% due 01/20/2037 | \$ 12,079 | 11,513 |
| 0.871% due 01/20/2037 | 4,800 | 4,340 |
| 0.971% due 01/20/2037 | 2,700 | 1,724 |
| Castlelake Aircraft Securitization Trust | | |
| 4.125% due 06/15/2043 | 2,567 | 2,546 |
| Catamaran CLO Ltd. | | |
| 0.985% due 01/27/2028 | 1,370 | 1,370 |
| Cavendish Square Funding PLC | | |
| 0.307% due 02/11/2055 | EUR 8 | 9 |
| FAB CBO BV | | |
| 0.473% due 08/20/2080 (e) | 106 | 113 |
| Gateway Casinos & Entertainment Ltd. | | |
| 5.000% due 03/12/2038 | CAD 8,695 | 6,741 |
| Goodgreen | | |
| 3.930% due 10/15/2053 | \$ 5,834 | 6,133 |
| Harley Marine Financing LLC | | |
| 5.682% due 05/15/2043 | 5,263 | 5,118 |
| Humboldt Americas LLC | | |
| 0.000% due 07/31/2022 | COP 62,570,000 | 14,850 |
| 7.078% due 11/30/2021 | CLP 23,414,122 | 27,378 |
| Jubilee CLO BV | | |

| | 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) |
|---|----------------|---------------|--------|--|----------------|
| 0.293% due 07/12/2028 | EUR | 815 | 944 | TruPS Financials Note Securitization Ltd. | |
| KKR CLO 18 Ltd. | | | | 1.302% due 03/30/2039 | 21,491 |
| 1.062% due 07/18/2030 | \$ | 1,900 | 1,900 | 1.692% due 09/20/2039 | 4,667 |
| LP Credit Card Asset-Backed Securities Master Trust | | | | Venture XVII CLO Ltd. | |
| 1.638% due 08/20/2024 | | 3,857 | 3,857 | 1.004% due 04/15/2027 | 28,714 |
| Mackay Shields Euro CLO-2 DAC | | | | Venture XXI CLO Ltd. | |
| 1.550% due 08/15/2033 | EUR | 8,150 | 9,438 | 1.004% due 07/15/2027 | 1,126 |
| METAL LLC | | | | Z Capital Credit Partners CLO Ltd. | |
| 4.581% due 10/15/2042 | \$ | 12,209 | 11,064 | 1.072% due 07/16/2027 | 1,758 |
| MMcapS Funding XVII Ltd. | | | | | |
| 0.470% due 12/01/2035 | | 545 | 526 | 資産担保証券合計 | 342,596 |
| National Collegiate Student Loan Trust | | | | (取得原価 \$355,307) | |
| 0.464% due 10/25/2033 | | 7,216 | 7,132 | | |
| Navient Private Education Loan Trust | | | | | |
| 2.240% due 12/15/2045 | | 4,025 | 4,137 | ソブリン債 7.6% | |
| Navient Private Education Refi Loan Trust | | | | Abu Dhabi Government International Bond | |
| 0.990% due 11/15/2068 | | 1,950 | 1,967 | 3.875% due 04/16/2050 | 11,800 |
| Nelnet Student Loan Trust | | | | Argentina Bocon | |
| 0.889% due 09/25/2065 | | 3,582 | 3,581 | 34.163% due 10/04/2022 | ARS 638 |
| OCP CLO Ltd. | | | | Argentina Government International Bond | |
| 0.945% due 10/26/2027 | | 4,759 | 4,769 | 0.500% due 07/09/2030 | \$ 78,827 |
| Palmer Square European Loan Funding DAC | | | | 1.000% due 07/09/2029 | 4,943 |
| 1.150% due 01/15/2030 | EUR | 8,612 | 9,992 | 1.125% due 07/09/2035 | 51,459 |
| Penta CLO 2 BV | | | | 1.125% due 07/09/2046 | 1,035 |
| 0.790% due 08/04/2028 | | 7,335 | 8,495 | 2.000% due 01/09/2038 | 25,740 |
| Rockford Tower Europe CLO DAC | | | | 2.500% due 07/09/2041 | 44,349 |
| 1.030% due 12/20/2031 | | 12,800 | 14,852 | Argentina Treasury Bills | |
| Sapphire Aviation Finance | | | | 36.157% due 04/03/2022 | ARS 853,764 |
| 4.250% due 03/15/2040 | \$ | 21,585 | 21,224 | Argentina Treasury Bond BONCER | |
| Saranac CLO III Ltd. | | | | 1.200% due 03/18/2022 (i) | 95,191 |
| 1.725% due 06/22/2030 | | 26,970 | 26,984 | Argentine Bonos del Tesoro | |
| Sound Point CLO XV Ltd. | | | | 15.500% due 10/17/2026 | 49,200 |
| 1.024% due 01/23/2029 | | 2,100 | 2,101 | Asian Development Bank | |
| Springleaf Funding Trust | | | | 4.700% due 03/12/2024 | MXN 18,100 |
| 2.680% due 07/15/2030 | | 2,557 | 2,560 | Australia Government Bond | |
| Taberna Preferred Funding I Ltd. | | | | 1.750% due 06/21/2051 | AUD 38,100 |
| 0.603% due 07/05/2035 | | 4,182 | 3,785 | Autonomous City of Buenos Aires Argentina | |
| Telos CLO Ltd. | | | | 37.406% due 03/29/2024 | ARS 62,559 |
| 1.072% due 04/17/2028 | | 4,785 | 4,791 | 37.903% due 02/22/2028 | 76,810 |
| Thunderbolt Aircraft Lease Ltd. | | | | 39.158% due 01/23/2022 | 55,919 |
| 4.212% due 05/17/2032 | | 524 | 522 | Autonomous Community of Catalonia | |
| TICP CLO III-2 Ltd. | | | | 6.350% due 11/30/2041 | EUR 700 |
| 0.972% due 04/20/2028 | | 19,371 | 19,396 | China Development Bank | |
| Tropic CDO V Ltd. | | | | 2.890% due 06/22/2025 | CNY 240,200 |
| 0.444% due 07/15/2036 | | 11,082 | 10,251 | 3.300% due 02/01/2024 | 34,400 |
| | | | | 3.430% due 01/14/2027 | 41,400 |

| | 株 | 評価額 (単位:千) |
|--|----------------|----------------|
| Valaris Ltd. | 43,053 | 1,516 |
| Westmoreland Mining Holdings LLC (l) | 8,912 | 0 |
| 普通株式合計 | | 105,328 |
| (取得原価 \$95,257) | | |
| 商業用不動産持分 0.2% | | |
| Uniti Group, Inc. | 110 | 1,567 |
| VICI Properties, Inc. | 760 | 22,320 |
| 商業用不動産持分合計 | | 23,887 |
| (取得原価 \$6,268) | | |
| ワラント 0.1% | | |
| Sequa Corp. | | |
| 12/31/2049 | 42 | 26 |
| Windstream Services LLC | | |
| 09/21/2055 | 226 | 5,424 |
| ワラント合計 | | 5,450 |
| (取得原価 \$2,037) | | |
| 優先証券 0.0% | | |
| Cayenne Aviation LLC | | |
| 9.500% | 3,693 | 1,168 |
| Sequa Corp. | | |
| 12.000% | 1,224 | 1,339 |
| 優先証券合計 | | 2,507 |
| (取得原価 \$2,292) | | |
| | 額面金額 (単位:千) | |
| 短期金融商品 10.4% | | |
| レボ契約 1.0% | | |
| | | 126,600 |
| 短期転換社債等 0.0% | | |
| Credit Suisse Group Guernsey VII Ltd. | | |
| 2.976% due 11/12/2021 (c)(j)(l) CHF | 5,200 | 6,271 |
| 短期地方債等 0.0% | | |
| Commonwealth of Puerto Rico | | |
| 227.808% due 07/01/2022 (j) \$ | 500 | 456 |

定期預金 0.8%

| | 額面金額 (単位:千) | 評価額 (単位:千) |
|---|----------------|---------------|
| Australia and New Zealand Banking Group Ltd. | | |
| (0.210%) due 11/01/2021 AUD | 2,356 | 1,770 |
| 0.005% due 11/01/2021 \$ | 1,113 | 1,113 |
| Bank of Nova Scotia | | |
| 0.005% due 11/01/2021 | 98 | 98 |
| BNP Paribas Bank | | |
| (1.410%) due 11/01/2021 CHF | 56 | 61 |
| (0.790%) due 11/01/2021 EUR | 898 | 1,040 |
| (0.280%) due 11/01/2021 ¥ | 86,127 | 755 |
| (0.210%) due 11/01/2021 AUD | 3 | 2 |
| 0.005% due 11/01/2021 \$ | 7,660 | 7,660 |
| 0.005% due 11/01/2021 GBP | 4,117 | 5,644 |
| 0.005% due 11/01/2021 NOK | 1 | 0 |
| 0.200% due 11/01/2021 NZD | 506 | 362 |
| 2.400% due 11/02/2021 ZAR | 13 | 1 |
| Brown Brothers Harriman & Co. | | |
| (0.790%) due 11/01/2021 EUR | 1 | 1 |
| (0.610%) due 11/01/2021 DKK | 3 | 0 |
| (0.350%) due 11/01/2021 SEK | 4 | 0 |
| (0.280%) due 11/01/2021 ¥ | 346 | 3 |
| (0.210%) due 11/01/2021 AUD | 18 | 13 |
| 0.005% due 11/01/2021 \$ | 5 | 5 |
| 2.400% due 11/02/2021 ZAR | 8,552 | 563 |
| Citibank N.A. | | |
| 0.005% due 11/01/2021 \$ | 7,455 | 7,455 |
| Credit Suisse AG | | |
| (1.410%) due 11/01/2021 CHF | 5 | 5 |
| DBS Bank Ltd. | | |
| 0.005% due 11/01/2021 \$ | 3,131 | 3,131 |
| DnB Bank ASA | | |
| (0.790%) due 11/01/2021 EUR | 396 | 458 |
| 0.005% due 11/01/2021 \$ | 52 | 52 |
| HSBC Bank PLC | | |
| (0.790%) due 11/01/2021 EUR | 1,984 | 2,296 |
| JPMorgan Chase Bank N.A. | | |
| 0.005% due 11/01/2021 \$ | 14,910 | 14,910 |
| MUFG Bank Ltd. | | |
| (0.280%) due 11/01/2021 ¥ | 1,181,321 | 10,360 |
| National Australia Bank Ltd. | | |
| 0.005% due 11/01/2021 \$ | 369 | 369 |
| Royal Bank of Canada | | |
| 0.005% due 11/01/2021 | 1,534 | 1,534 |
| 0.005% due 11/01/2021 CAD | 327 | 264 |
| Sumitomo Mitsui Banking Corp. | | |
| (0.790%) due 11/01/2021 EUR | 1,261 | 1,459 |
| (0.280%) due 11/01/2021 ¥ | 5 | 0 |
| 0.005% due 11/01/2021 \$ | 29,455 | 29,455 |
| 0.005% due 11/01/2021 GBP | 81 | 111 |
| Sumitomo Mitsui Trust Bank Ltd. | | |

| | 額面金額 (単位:千) | 評価額 (単位:千) | 評価額 (単位:千) |
|-------------------------|----------------|---------------|----------------|
| (0.790%) due 11/01/2021 | EUR | 3,962 | 4,585 |
| (0.280%) due 11/01/2021 | ¥ | 141,497 | 1,241 |
| 0.005% due 11/01/2021 | \$ | 5,224 | 5,224 |
| 0.005% due 11/01/2021 | GBP | 1,325 | 1,817 |
| | | | <u>103,817</u> |

| アルゼンチン財務省短期証券(j) 0.1% | | | |
|------------------------------|-----|-----------|---------------|
| (39.915%) due 02/28/2022 | ARS | 781,991 | 4,853 |
| 40.179% due 11/30/2021 | | 2,934,810 | 13,826 |
| | | | <u>18,679</u> |

| 米国財務省証券 2.4% | | | |
|---------------------------|----|---------|----------------|
| 0.053% due 04/14/2022 (j) | \$ | 5,800 | 5,799 |
| 0.055% due 04/07/2022 (k) | | 292,800 | 292,733 |
| | | | <u>298,532</u> |

| 米国財務省キャッシュ・マネジメント・ビル 6.1% | | | |
|----------------------------------|--|---------|------------------|
| 0.035% due 01/25/2022 (k) | | 218,100 | 218,073 |
| 0.042% due 01/11/2022 (k) | | 194,600 | 194,580 |
| 0.050% due 02/01/2022 (k) | | 356,500 | 356,450 |
| 0.057% due 02/08/2022 (j) | | 6,100 | 6,099 |
| | | | <u>775,202</u> |
| | | | <u>1,329,557</u> |

短期金融商品合計
(取得原価 \$1,331,327)

投資有価証券合計(a) 118.5% **\$ 15,042,273**
(取得原価 \$14,877,410)

| | |
|--|----------------------|
| 金融デリバティブ商品 0.0% (取得原価またはプレミアム\$(20,275)) | (4,695) |
| その他の資産および負債 (18.5%) | (2,346,715) |
| 純資産 100.0% | \$ 12,690,863 |

投資有価証券明細表に対する注記(金額単位:契約数を除き千米ドル)

- (a) 2021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86.3%、英国が純資産の7.0%、その他の国が純資産の25.2%である。
- (b) この金額の全部または一部は未実行ローン・コミットメントである。未実行部分の金利は実行時に決定される。未実行ローン・コミットメントに関する追加情報は財務書類に対する注記4、有価証券およびその他の投資を参照のこと。
- (c) 偶発転換証券
- (d) 永久債:記載の日付(該当する場合は)は次回の償還日である。
- (e) 当有価証券は、債務不履行状態にある。
- (f) 現物払い有価証券
- (g) 発行日前取引(When-Issued 取引)証券
- (h) 有価証券はインタレスト・オンリー(「IO」)またはIOストリップである。
- (i) 証券の元本がインフレ率に応じて調整される。
- (j) クーボンは最終利回りである。
- (k) クーボンは加重平均最終利回りである。

●制限付証券

2021年10月31日現在
単位:千

| 発行体 | クーポン | 満期日 | 取得日 | 取得原価 | 市場価格 | 純資産に占める 市場価格の割合 |
|---|--------|------------|------------|------------------|------------------|--------------------|
| Credit Suisse Group Guernsey VII Ltd. | 2.976% | 11/12/2021 | 04/23/2021 | \$ 5,671 | \$ 6,271 | 0.05% |
| Deutsche Bank AG Neiman Marcus Group Ltd. LLC | 3.035% | 05/28/2032 | 07/21/2021 | 719 | 708 | 0.01% |
| Noble Corp. Stearns Holdings LLC | N/A | N/A | 09/25/2020 | 4,866 | 16,872 | 0.13% |
| Westmoreland Mining Holdings LLC | N/A | N/A | 08/21/2019 | 9,496 | 17,693 | 0.14% |
| WHLN FIRST MTG CO LEND 2 ASSET HOTEL | N/A | N/A | 03/12/2021 | 522 | 77 | 0.00% |
| | 2.504% | 02/09/2022 | 03/26/2019 | 44 | 0 | 0.00% |
| 制限付証券合計 | | | | \$ 66,318 | \$ 86,583 | 0.68% |

◎借入およびその他の金融取引

2021年10月31日現在

●レポ契約

| 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 | 単位:千 レポ契約に 係る未収金 ⁽¹⁾ | | |
|---------------|--------|------------|------------|------------|--|--------------|---------------------|---------------------------------------|-----------|----------------|
| | | | | | | | | | | |
| IND | 0.040% | 10/29/2021 | 11/01/2021 | \$ 126,600 | U.S. Treasury Notes 0.750% due 04/30/2026 | \$ (128,842) | \$ 126,600 | \$ | 126,600 | |
| レポ契約合計 | | | | | | | \$ (128,842) | \$ 126,600 | \$ | 126,600 |

●リバース・レポ取引

| 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 | (2.500%) | 05/24/2021 | TBD ⁽³⁾ EUR | (3,096) | \$ | (3,543) | |
| BPS | (2.500%) | 09/23/2021 | TBD ⁽³⁾ | (3,640) | | (4,200) | |
| FBF | (2.500%) | 06/10/2021 | TBD ⁽³⁾ | (1,290) | | (1,478) | |
| FBF | (0.950%) | 05/20/2021 | TBD ⁽³⁾ | (2,396) | | (2,761) | |
| FBF | (0.950%) | 10/28/2021 | 11/05/2021 | (5,219) | | (6,040) | |
| FBF | (0.950%) | 11/05/2021 | TBD ⁽³⁾ | (2,505) | | (2,899) | |
| JML | (2.800%) | 03/02/2021 | TBD ⁽³⁾ | (1,610) | | (1,828) | |
| JML | (2.600%) | 07/22/2021 | TBD ⁽³⁾ | (991) | | (1,139) | |
| JML | (2.500%) | 05/20/2021 | TBD ⁽³⁾ | (858) | | (981) | |
| JML | (2.500%) | 05/24/2021 | TBD ⁽³⁾ | (858) | | (982) | |
| リバース・レポ取引合計 | | | | | | | \$ (25,851) |

●担保付借入として会計処理される取引

| | 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 | \$ (6,040) | \$ 0 | \$ (16,912) | \$ (22,952) |
| リバース・レポ取引合計 | \$ 0 | \$ (6,040) | \$ 0 | \$ (16,912) | \$ (22,952) |
| 借入合計 | \$ 0 | \$ (6,040) | \$ 0 | \$ (16,912) | \$ (22,952) |
| リバース・レポ取引に係る未払金 | | | | | \$ (22,952) |

◎上場金融デリバティブ商品

2021年10月31日現在

●先物契約

| 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 | 12/2021 | 693 | \$ 4,706 | \$ 1,584 | \$ 0 |
| Euro-BTP 10-Year Bond December Futures | Long | 12/2021 | 1,673 | (11,330) | 0 | (6,737) |
| U.S. Treasury 10-Year Note December Futures | Short | 12/2021 | 1,523 | 3,919 | 107 | 0 |
| U.S. Treasury 20-Year Bond December Futures | Short | 12/2021 | 459 | 1,219 | 0 | (151) |
| U.S. Treasury Ultra 30-Year Bond December Futures | Short | 12/2021 | 178 | 288 | 0 | (136) |
| United Kingdom Treasury 10-Year Gilt December Futures | Short | 12/2021 | 151 | 853 | 151 | 0 |
| 先物契約合計 | | | | \$ (345) | \$ 1,842 | \$ (7,024) |

●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 | 2021/10/31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 | 0.192% | \$ 500 | \$ (3) | \$ 5 | \$ 4 | \$ 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 | 2021/10/31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 |
| Airbus SE | 1.000% | 06/20/2028 | 0.718% | EUR 600 | \$ 14 | \$ 0 | \$ 0 | \$ (1) |
| AT&T, Inc. | 1.000% | 12/20/2025 | 0.515% | \$ 200 | \$ 5 | \$ 2 | \$ 0 | \$ (1) |
| AT&T, Inc. | 1.000% | 06/20/2026 | 0.590% | 400 | 8 | 2 | 0 | 0 |
| Boeing Co. | 1.000% | 06/20/2026 | 0.890% | 8,400 | 51 | 157 | 0 | (2) |
| Bombardier, Inc. | 5.000% | 06/20/2024 | 2.523% | 900 | 62 | 94 | 0 | (26) |
| Bombardier, Inc. | 5.000% | 12/20/2024 | 2.825% | 300 | 22 | 17 | 0 | (16) |
| Ford Motor Co. | 5.000% | 06/20/2022 | 0.836% | 12,400 | 406 | (56) | 5 | 0 |
| Ford Motor Co. | 5.000% | 12/20/2022 | 0.998% | 1,300 | 67 | 6 | 1 | 0 |
| Ford Motor Credit Co. LLC | 5.000% | 12/20/2022 | 0.911% | 100 | 5 | (7) | 0 | (5) |
| General Electric Co. | 1.000% | 12/20/2023 | 0.292% | 17,200 | 283 | 199 | 0 | (90) |
| Rolls-Royce PLC | 1.000% | 12/20/2022 | 0.620% | EUR 23,370 | 150 | (271) | 8 | 0 |
| Rolls-Royce PLC | 1.000% | 06/20/2026 | 1.670% | 5,200 | (175) | 234 | 0 | (6) |
| Rolls-Royce PLC | 1.000% | 12/20/2026 | 1.804% | 6,000 | (269) | 23 | 0 | (6) |
| Telefonica Emisiones S.A. | 1.000% | 06/20/2028 | 0.843% | 1,900 | 25 | 26 | 0 | (2) |
| | | | | | \$ 654 | \$ 426 | \$ 14 | \$ (155) |

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/ トランシェ | 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-28 Index | 1.000% | 12/20/2022 | \$ 32,430 | \$ 13 | \$ 484 | \$ 0 | \$ (164) | |
| CDX.EM-29 Index | 1.000% | 06/20/2023 | 57,810 | 12 | 1,528 | 0 | (300) | |
| CDX.EM-30 Index | 1.000% | 12/20/2023 | 39,198 | (110) | 1,108 | 0 | (194) | |
| CDX.EM-31 Index | 1.000% | 06/20/2024 | 21,150 | (56) | 765 | 0 | (82) | |
| CDX.EM-32 Index | 1.000% | 12/20/2024 | 9,486 | (47) | 352 | 0 | (76) | |
| CDX.EM-34 Index | 1.000% | 12/20/2025 | 50,900 | (2,087) | (267) | 5 | 0 | |
| CDX.EM-35 Index | 1.000% | 06/20/2026 | 100 | (3) | 0 | 0 | 0 | |
| CDX.EM-36 Index | 1.000% | 12/20/2026 | 127,600 | (5,133) | (98) | 0 | (721) | |
| CDX.HY-34 Index | 5.000% | 06/20/2025 | 3,128 | 279 | 168 | 288 | 0 | |
| CDX.HY-35 Index | 5.000% | 12/20/2025 | 1,000 | 94 | 6 | 0 | (1,476) | |
| CDX.HY-36 Index | 5.000% | 06/20/2026 | 210,500 | 19,898 | (67) | 0 | (336) | |
| CDX.HY-37 Index | 5.000% | 12/20/2026 | 525,500 | 50,031 | 1,512 | 0 | (934) | |
| iTraxx Asia ex-Japan IG Series 36 Index | 1.000% | 12/20/2026 | 23,900 | 246 | 107 | 0 | (15) | |
| iTraxx Europe Series 33 Index | 1.000% | 06/20/2025 | EUR 16,540 | 467 | 87 | 0 | (10) | |
| iTraxx Europe Series 34 Index | 1.000% | 12/20/2025 | 62,600 | 1,943 | 337 | 0 | (41) | |
| iTraxx Europe Series 35 Index | 1.000% | 06/20/2026 | 19,700 | 603 | (2) | 0 | (15) | |
| iTraxx Europe Series 36 Index | 1.000% | 12/20/2026 | 53,300 | 1,637 | 65 | 0 | (44) | |
| | | | | | \$ 67,787 | \$ 6,085 | \$ 293 | \$ (4,408) |

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 | \$ (93) | \$ (140) | \$ 0 | (1) |
| 受取 | 3-Month USD-LIBOR | 2.750% | 12/19/2021 | 96,600 | (1,304) | 899 | 1,240 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.000% | 06/17/2022 | 41,200 | (353) | (866) | 0 | (5) |
| 受取 | 3-Month USD-LIBOR | 2.500% | 12/18/2024 | 62,500 | (3,485) | (782) | 36 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.300% | 03/16/2025 | 62,600 | (637) | (637) | 39 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.300% | 03/18/2025 | 62,600 | (628) | (628) | 33 | 0 |
| 受取 | 3-Month USD-LIBOR | 2.000% | 06/20/2025 | 117,800 | (4,717) | (2,297) | 5,236 | 0 |
| 受取 | 3-Month USD-LIBOR | 0.928% | 05/06/2026 | 25,800 | 198 | 198 | 7 | 0 |
| 受取 | 3-Month USD-LIBOR | 0.940% | 06/08/2026 | 35,000 | 299 | 299 | 12 | 0 |
| 受取 | 3-Month USD-LIBOR | 0.500% | 06/16/2026 | 251,400 | 7,580 | 3,730 | 95 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.030% | 06/17/2026 | 43,000 | 195 | 195 | 15 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.010% | 06/24/2026 | 39,800 | 232 | 232 | 11 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.250% | 12/15/2026 | 3,300 | 7 | 78 | 1 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.740% | 12/16/2026 | 15,800 | (486) | (486) | 3 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.350% | 01/20/2027 | 19,000 | (23) | (23) | 3 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.560% | 02/05/2027 | 28,000 | (518) | (518) | 0 | (2) |
| 支払 | 3-Month USD-LIBOR | 2.500% | 12/20/2027 | 259,700 | 19,919 | 3,461 | 0 | (3,208) |
| 支払 | 3-Month USD-LIBOR | 2.490% | 01/09/2028 | 190,500 | 14,318 | 2,321 | 0 | (2,252) |
| 支払 | 3-Month USD-LIBOR | 1.280% | 03/24/2028 | 73,200 | (400) | (400) | 0 | (5) |
| 受取 | 3-Month USD-LIBOR | 1.235% | 05/12/2028 | 13,100 | 63 | 63 | 1 | 0 |
| 支払 | 3-Month USD-LIBOR | 0.500% | 06/16/2028 | 366,282 | (20,690) | (154) | 0 | (1,688) |
| 支払 | 3-Month USD-LIBOR | 1.500% | 12/15/2028 | 29,662 | 58 | (610) | 0 | (3) |
| 受取 | 3-Month USD-LIBOR | 1.500% | 01/12/2029 | 14,850 | (10) | (10) | 0 | 0 |
| 支払 | 3-Month USD-LIBOR | 3.000% | 06/19/2029 | 275,100 | 33,671 | 1,854 | 0 | (3,804) |
| 受取 | 3-Month USD-LIBOR | 1.750% | 01/23/2030 | 14,000 | (354) | (354) | 0 | (32) |
| 受取 | 3-Month USD-LIBOR | 1.870% | 01/23/2030 | 14,000 | (491) | (491) | 0 | (32) |
| 受取 | 3-Month USD-LIBOR | 1.610% | 02/28/2030 | 14,100 | (35) | (35) | 98 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.430% | 03/17/2030 | 31,300 | 119 | 119 | 0 | (67) |
| 受取 | 3-Month USD-LIBOR | 1.250% | 06/17/2030 | 9,500 | 180 | (15) | 0 | (5) |
| 受取 | 3-Month USD-LIBOR | 0.678% | 07/29/2030 | 12,400 | 868 | 868 | 0 | (5) |
| 受取 | 3-Month USD-LIBOR | 0.674% | 08/05/2030 | 12,000 | 853 | 853 | 0 | (5) |
| 受取 | 3-Month USD-LIBOR | 1.000% | 12/16/2030 | 7,588 | 341 | 288 | 0 | (3) |
| 支払 | 3-Month USD-LIBOR | 0.750% | 06/16/2031 | 13,609 | (996) | 256 | 0 | (396) |
| 受取 | 3-Month USD-LIBOR | 0.750% | 06/16/2031 | 335,400 | 23,680 | (2,887) | 0 | (293) |
| 受取 | 3-Month USD-LIBOR | 1.450% | 07/16/2031 | 23,600 | 193 | 193 | 0 | (11) |
| 受取 | 3-Month USD-LIBOR | 1.370% | 07/19/2031 | 10,500 | 167 | 167 | 0 | (5) |
| 受取 | 3-Month USD-LIBOR | 1.360% | 07/20/2031 | 15,700 | 266 | 266 | 0 | (7) |
| 受取 | 3-Month USD-LIBOR | 1.405% | 09/07/2031 | 25,500 | 396 | 396 | 0 | (9) |
| 支払 | 3-Month USD-LIBOR | 1.500% | 10/05/2031 | 15,500 | (122) | (122) | 7 | 0 |
| 支払 | 3-Month USD-LIBOR | 1.535% | 10/15/2031 | 15,400 | (77) | (77) | 8 | 0 |

| 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 | 3-Month USD-LIBOR | 1.535% | 10/22/2031 | 10,300 | (55) | (55) | 5 | 0 |
| 支払 | 3-Month USD-LIBOR | 1.545% | 10/26/2031 | 10,300 | (47) | (47) | 5 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.500% | 06/21/2032 | 12,800 | 88 | (334) | 82 | 0 |
| 受取 | 3-Month USD-LIBOR | 2.500% | 06/20/2048 | 7,900 | (1,406) | (311) | 28 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.910% | 10/17/2049 | 11,400 | (396) | (390) | 0 | (69) |
| 受取 | 3-Month USD-LIBOR | 1.895% | 10/18/2049 | 11,400 | (357) | (392) | 0 | (63) |
| 受取 | 3-Month USD-LIBOR | 2.000% | 01/15/2050 | 8,800 | (539) | (345) | 0 | (47) |
| 受取 | 3-Month USD-LIBOR | 1.625% | 01/16/2050 | 22,500 | 603 | (894) | 0 | (107) |
| 受取 | 3-Month USD-LIBOR | 1.750% | 01/22/2050 | 47,500 | (107) | (1,864) | 0 | (235) |
| 受取 | 3-Month USD-LIBOR | 1.625% | 02/03/2050 | 42,500 | 1,184 | (1,640) | 0 | (204) |
| 受取 | 3-Month USD-LIBOR | 1.875% | 02/07/2050 | 2,700 | (82) | (102) | 0 | (14) |
| 受取 | 3-Month USD-LIBOR | 1.500% | 06/17/2050 | 1,200 | 67 | 189 | 0 | (6) |
| 支払 | 3-Month USD-LIBOR | 1.215% | 10/13/2050 | 14,900 | (1,906) | (1,906) | 65 | 0 |
| 支払 | 3-Month USD-LIBOR | 1.144% | 11/04/2050 | 9,000 | (1,262) | (1,262) | 39 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.250% | 12/16/2050 | 128,700 | 14,960 | 1,778 | 0 | (554) |
| 支払 | 3-Month USD-LIBOR | 1.485% | 01/13/2051 | 13,900 | (841) | (841) | 66 | 0 |
| 支払 | 3-Month USD-LIBOR | 1.595% | 01/13/2051 | 14,700 | (499) | (499) | 72 | 0 |
| 支払 | 3-Month USD-LIBOR | 1.523% | 01/19/2051 | 8,900 | (460) | (460) | 43 | 0 |
| 支払 | 3-Month USD-LIBOR | 1.550% | 01/21/2051 | 10,400 | (469) | (469) | 51 | 0 |
| 支払 | 3-Month USD-LIBOR | 1.590% | 02/09/2051 | 98,800 | (3,616) | (3,616) | 485 | 0 |
| 受取 | 3-Month USD-LIBOR | 1.250% | 06/16/2051 | 386,100 | 42,535 | (22,922) | 0 | (2,182) |
| 受取 | 3-Month USD-LIBOR | 1.945% | 06/23/2051 | 22,200 | (1,161) | (1,161) | 0 | (120) |
| 受取 | 3-Month USD-LIBOR | 1.785% | 08/12/2051 | 13,100 | (142) | (142) | 0 | (69) |
| 受取 | 3-Month ZAR-SAJIBOR | 7.250% | 09/19/2023 | ZAR 305,500 | (719) | (458) | 116 | 0 |
| 受取 | 3-Month ZAR-SAJIBOR | 8.250% | 03/15/2024 | 7,700 | (30) | (5) | 4 | 0 |
| 支払 | 3-Month ZAR-SAJIBOR | 4.850% | 01/07/2026 | 50,200 | (212) | (212) | 0 | (38) |
| 支払 | 3-Month ZAR-SAJIBOR | 4.848% | 01/11/2026 | 148,000 | (630) | (592) | 0 | (113) |
| 支払 | 3-Month ZAR-SAJIBOR | 4.915% | 02/01/2026 | 113,400 | (457) | (431) | 0 | (88) |
| 支払 | 3-Month ZAR-SAJIBOR | 5.065% | 02/09/2026 | 57,500 | (212) | (218) | 0 | (44) |
| 受取 | 3-Month ZAR-SAJIBOR | 5.970% | 03/10/2026 | 7,000 | 11 | 11 | 6 | 0 |
| 支払 | 3-Month ZAR-SAJIBOR | 8.300% | 03/15/2027 | 1,400 | 6 | 1 | 0 | (1) |
| 支払 | 3-Month ZAR-SAJIBOR | 7.750% | 09/19/2028 | 626,200 | 1,178 | 825 | 0 | (497) |
| 支払 | 6-Month Australian Bank Bill | 4.750% | 06/18/2024 | AUD 28,000 | 2,194 | (1,092) | 0 | (176) |
| 支払 | 6-Month Australian Bank Bill | 3.250% | 12/17/2024 | 39,200 | 1,889 | (1,120) | 0 | (284) |
| 支払 | 6-Month Australian Bank Bill | 4.250% | 12/17/2024 | 41,400 | 3,071 | (1,545) | 0 | (301) |
| 支払 | 6-Month Australian Bank Bill | 3.500% | 06/17/2025 | 38,850 | 2,290 | (1,302) | 0 | (299) |
| 支払 | 6-Month Australian Bank Bill | 2.750% | 06/17/2026 | 3,870 | 153 | (127) | 0 | (34) |
| 支払 | 6-Month Australian Bank Bill | 3.000% | 03/21/2027 | 313,890 | 14,305 | (14,019) | 0 | (3,201) |
| 受取 | 6-Month EURIBOR | (0.453%) | 12/29/2023 | EUR 4,300 | 32 | 32 | 10 | 0 |
| 受取 | 6-Month EURIBOR | (0.425%) | 06/28/2024 | 4,200 | 36 | 36 | 13 | 0 |
| 受取 | 6-Month EURIBOR | (0.395%) | 12/30/2024 | 1,900 | 24 | 24 | 8 | 0 |
| 受取 | 6-Month EURIBOR | (0.363%) | 06/30/2025 | 3,500 | 47 | 47 | 16 | 0 |

| 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 | (0.329%) | 12/30/2025 | 2,300 | 37 | 37 | 11 | 0 | |
| 受取 | 6-Month EURIBOR | (0.294%) | 06/30/2026 | 1,100 | 18 | 18 | 6 | 0 | |
| 受取 | 6-Month EURIBOR | (0.150%) | 03/18/2030 | 123,000 | 4,450 | 889 | 1,070 | 0 | |
| 受取 | 6-Month EURIBOR | 0.150% | 06/17/2030 | 26,800 | 133 | 152 | 244 | 0 | |
| 受取 | 6-Month EURIBOR | 0.250% | 03/16/2032 | 278,200 | 2,683 | 8,139 | 2,824 | 0 | |
| 受取 | 6-Month EURIBOR | 0.250% | 03/18/2050 | 37,600 | 721 | (2,291) | 0 | (552) | |
| 受取 | 6-Month JPY-LIBOR | (0.020%) | 09/20/2028 | ¥ 67,650,000 | 4,031 | 2,339 | 0 | (379) | |
| 受取 | 6-Month JPY-LIBOR | 0.000% | 03/15/2029 | 84,620,000 | 4,669 | 3,770 | 0 | (462) | |
| 支払 | BRL-CDI-Compounded | 5.830% | 01/02/2023 | BRL 165,400 | (514) | (518) | 111 | 0 | |
| 支払 | BRL-CDI-Compounded | 5.836% | 01/02/2023 | 128,800 | (397) | (397) | 87 | 0 | |
| 支払 | BRL-CDI-Compounded | 5.855% | 01/02/2023 | 42,900 | (128) | (128) | 29 | 0 | |
| 支払 | IBMEXID | 7.880% | 12/27/2022 | MXN 780,300 | 546 | (1,027) | 6 | 0 | |
| 支払 | IBMEXID | 7.640% | 01/03/2023 | 31,200 | 17 | (38) | 0 | 0 | |
| 支払 | IBMEXID | 7.645% | 01/03/2023 | 49,400 | 27 | (60) | 0 | 0 | |
| 支払 | IBMEXID | 7.745% | 01/05/2023 | 33,200 | 19 | (45) | 0 | 0 | |
| 支払 | IBMEXID | 7.805% | 02/06/2023 | 76,600 | 46 | (117) | 0 | 0 | |
| 支払 | IBMEXID | 7.820% | 02/06/2023 | 37,700 | 23 | (58) | 0 | 0 | |
| 支払 | IBMEXID | 6.350% | 09/01/2023 | 39,100 | (28) | (25) | 2 | 0 | |
| 支払 | IBMEXID | 5.980% | 08/26/2024 | 11,300 | (21) | (10) | 0 | 0 | |
| 支払 | IBMEXID | 7.670% | 03/05/2025 | 662,400 | 243 | (1,696) | 25 | 0 | |
| 支払 | IBMEXID | 7.710% | 03/07/2025 | 435,800 | 183 | (1,146) | 18 | 0 | |
| 支払 | IBMEXID | 7.715% | 03/07/2025 | 433,300 | 184 | (1,142) | 18 | 0 | |
| 支払 | IBMEXID | 7.570% | 03/18/2025 | 612,000 | 165 | (1,379) | 25 | 0 | |
| 支払 | IBMEXID | 5.120% | 05/06/2025 | 45,500 | (164) | (161) | 2 | 0 | |
| 支払 | IBMEXID | 5.280% | 05/23/2025 | 15,400 | (52) | (52) | 1 | 0 | |
| 支払 | IBMEXID | 5.280% | 05/30/2025 | 37,900 | (129) | (129) | 0 | 0 | |
| 支払 | IBMEXID | 5.160% | 06/06/2025 | 39,200 | (142) | (142) | 2 | 0 | |
| 支払 | IBMEXID | 5.950% | 01/30/2026 | 104,300 | (291) | (125) | 7 | 0 | |
| 受取 | Sterling Overnight Interbank Average Rate | 0.750% | 03/16/2032 | GBP 77,900 | 2,409 | 2,476 | 594 | 0 | |
| 受取 | Sterling Overnight Interbank Average Rate | 0.750% | 03/16/2052 | 14,200 | 92 | 303 | 0 | (51) | |
| 受取 | Sterling Overnight Interbank Average Rate | 0.750% | 09/21/2052 | 48,300 | 133 | (1,703) | 0 | (101) | |
| 受取 | UK Retail Price Index | 0.000% | 09/15/2031 | 34,900 | (841) | (661) | 715 | 0 | |
| 受取 | UK Retail Price Index | 0.000% | 10/15/2031 | 46,300 | (82) | (22) | 942 | 0 | |
| | | | | | | \$ 155,292 | \$ (47,575) | \$ 14,698 | \$ (22,129) |
| スワップ契約合計 | | | | | | \$ 223,730 | \$ (41,059) | \$ 15,009 | \$ (26,692) |

◎店頭金融デリバティブ商品

2021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 | | | | |
| BOA | 11/2021 | AUD | 7,184 | \$ | 5,210 | \$ | 0 | \$ | (186) |
| BOA | 11/2021 | CNH | 306,314 | | 47,844 | | 74 | | 0 |
| BOA | 11/2021 | GBP | 5,562 | | 7,521 | | 0 | | (103) |
| BOA | 11/2021 | MXN | 1,118,676 | | 55,039 | | 632 | | 0 |
| BOA | 11/2021 | PEN | 118,755 | | 29,946 | | 153 | | 0 |
| BOA | 11/2021 | \$ | 23,230 | CLP | 16,768,913 | | 0 | | (2,587) |
| BOA | 11/2021 | | 1,212 | JPY | 134,700 | | 0 | | (31) |
| BOA | 11/2021 | | 30,042 | PEN | 118,755 | | 0 | | (249) |
| BOA | 11/2021 | | 13,412 | RUB | 1,002,461 | | 665 | | 0 |
| BOA | 12/2021 | GBP | 155,270 | \$ | 213,882 | | 1,042 | | 0 |
| BOA | 12/2021 | \$ | 25,682 | INR | 1,908,744 | | 0 | | (356) |
| BOA | 12/2021 | | 64,690 | MXN | 1,342,943 | | 351 | | 0 |
| BOA | 12/2021 | | 11,339 | RUB | 845,748 | | 458 | | 0 |
| BOA | 12/2021 | ZAR | 156,337 | \$ | 10,891 | | 662 | | 0 |
| BOA | 02/2022 | | 285,547 | | 19,265 | | 760 | | 0 |
| BOA | 02/2022 | | 8,573 | | 593 | | 37 | | 0 |
| BOA | 03/2022 | \$ | 53,870 | MXN | 1,118,676 | | 0 | | (614) |
| BOA | 04/2022 | PEN | 87,093 | \$ | 21,801 | | 147 | | 0 |
| BOA | 07/2022 | | 31,662 | | 7,861 | | 46 | | 0 |
| BPS | 11/2021 | AUD | 3,958 | | 2,973 | | 0 | | 0 |
| BPS | 11/2021 | CNH | 127,199 | | 19,833 | | 0 | | (4) |
| BPS | 11/2021 | EUR | 406,191 | | 470,979 | | 915 | | 0 |
| BPS | 11/2021 | GBP | 2,567 | | 3,546 | | 27 | | 0 |
| BPS | 11/2021 | \$ | 0 | CNH | 1 | | 0 | | 0 |
| BPS | 11/2021 | | 11,623 | EUR | 10,045 | | 1 | | 0 |
| BPS | 11/2021 | | 1,610 | GBP | 1,173 | | 0 | | (2) |
| BPS | 11/2021 | | 1,348 | JPY | 152,700 | | 0 | | (9) |
| BPS | 11/2021 | | 37,991 | MXN | 766,908 | | 0 | | (691) |
| BPS | 12/2021 | AUD | 3,168 | \$ | 2,388 | | 8 | | 0 |
| BPS | 12/2021 | GBP | 345,251 | | 473,259 | | 0 | | (3) |
| BPS | 12/2021 | \$ | 45,735 | MXN | 928,434 | | 0 | | (770) |
| BPS | 12/2021 | ZAR | 3,774 | \$ | 263 | | 16 | | 0 |
| BPS | 12/2021 | | 10,596 | | 693 | | 0 | | (1) |
| BPS | 01/2022 | MXN | 48,328 | | 2,360 | | 35 | | 0 |
| BPS | 01/2022 | PEN | 32,562 | | 7,903 | | 0 | | (239) |
| BPS | 01/2022 | \$ | 3,768 | RUB | 275,966 | | 55 | | 0 |
| BPS | 03/2022 | ZAR | 466,204 | \$ | 30,462 | | 332 | | 0 |
| BRC | 11/2021 | GBP | 495,218 | | 666,875 | | 0 | | (11,945) |
| BRC | 11/2021 | \$ | 4,893 | RUB | 365,286 | | 237 | | 0 |
| CBK | 11/2021 | CNH | 182,744 | \$ | 28,562 | | 63 | | 0 |
| CBK | 11/2021 | COP | 10,000,000 | | 2,600 | | 0 | | (31) |
| CBK | 11/2021 | PEN | 35,266 | | 9,310 | | 463 | | 0 |
| CBK | 11/2021 | | 19,424 | | 4,870 | | 1 | | 0 |
| CBK | 11/2021 | | 278 | | 70 | | 0 | | 0 |
| CBK | 11/2021 | | 26,923 | | 6,564 | | 0 | | (183) |

| 取引相手 | 決済月 | 未実現評価損益 | | | | | |
|------|---------|---------|------------|-----|-------------|-------|---------|
| | | 受渡通貨 | 受取通貨 | 資産 | 負債 | | |
| CBK | 11/2021 | \$ | 1,225 | GBP | 900 | 9 | 0 |
| CBK | 11/2021 | | 57,433 | NOK | 507,580 | 2,565 | 0 |
| CBK | 11/2021 | | 4,716 | PEN | 19,424 | 153 | 0 |
| CBK | 11/2021 | | 68 | | 278 | 2 | 0 |
| CBK | 11/2021 | | 8,836 | | 35,266 | 11 | 0 |
| CBK | 11/2021 | | 6,771 | | 26,923 | 0 | (24) |
| CBK | 12/2021 | CNH | 8,386 | \$ | 1,291 | 0 | (14) |
| CBK | 12/2021 | MXN | 37,957 | | 1,817 | 0 | (18) |
| CBK | 12/2021 | \$ | 21,238 | INR | 1,628,390 | 368 | 0 |
| CBK | 12/2021 | | 7,470 | RUB | 554,634 | 266 | 0 |
| CBK | 12/2021 | ZAR | 76,809 | \$ | 5,301 | 275 | 0 |
| CBK | 01/2022 | PEN | 52,132 | | 12,644 | 0 | (392) |
| CBK | 01/2022 | \$ | 5,009 | PEN | 20,412 | 95 | 0 |
| CBK | 02/2022 | CLP | 16,482,122 | \$ | 19,676 | 0 | (409) |
| CBK | 02/2022 | \$ | 7,356 | PEN | 30,381 | 225 | 0 |
| CBK | 02/2022 | ZAR | 12,970 | \$ | 810 | 0 | (31) |
| CBK | 02/2022 | | 23,790 | | 1,555 | 12 | 0 |
| CBK | 04/2022 | \$ | 81 | INR | 6,395 | 2 | 0 |
| CBK | 04/2022 | | 69 | PEN | 278 | 0 | 0 |
| CBK | 05/2022 | | 17,481 | | 71,489 | 281 | 0 |
| CBK | 07/2022 | | 4,787 | | 19,424 | 7 | 0 |
| CBK | 08/2022 | PEN | 26,923 | \$ | 6,659 | 18 | 0 |
| FBF | 11/2021 | CNH | 3,250 | | 502 | 0 | (5) |
| FBF | 11/2021 | \$ | 4,447 | RUB | 332,198 | 218 | 0 |
| GLM | 11/2021 | BRL | 507,707 | \$ | 89,971 | 0 | (77) |
| GLM | 11/2021 | CLP | 6,932,000 | | 9,824 | 1,309 | 0 |
| GLM | 11/2021 | CNH | 50,505 | | 7,883 | 6 | 0 |
| GLM | 11/2021 | COP | 53,370,585 | | 13,852 | 0 | (193) |
| GLM | 11/2021 | MXN | 810,937 | | 39,791 | 409 | 0 |
| GLM | 11/2021 | \$ | 94,668 | BRL | 507,707 | 0 | (4,620) |
| GLM | 11/2021 | | 1,179 | JPY | 131,400 | 0 | (27) |
| GLM | 11/2021 | | 5,148 | RUB | 383,939 | 243 | 0 |
| GLM | 12/2021 | CNH | 8,418 | \$ | 1,295 | 0 | (16) |
| GLM | 12/2021 | MXN | 37,122 | | 1,814 | 16 | 0 |
| GLM | 12/2021 | \$ | 24,199 | IDR | 348,315,760 | 188 | 0 |
| GLM | 12/2021 | | 74,699 | MXN | 1,500,000 | 0 | (2,051) |
| GLM | 12/2021 | | 18,089 | RUB | 1,345,837 | 684 | 0 |
| GLM | 12/2021 | ZAR | 344,814 | \$ | 23,424 | 862 | 0 |
| GLM | 01/2022 | PEN | 12,973 | | 3,119 | 0 | (125) |
| GLM | 01/2022 | | 20,827 | | 5,054 | 0 | (152) |
| GLM | 01/2022 | \$ | 27,785 | RUB | 2,021,881 | 221 | 0 |
| GLM | 02/2022 | CAD | 14,487 | \$ | 12,000 | 312 | 0 |
| GLM | 02/2022 | \$ | 3,547 | ZAR | 51,986 | 0 | (178) |
| GLM | 03/2022 | | 39,017 | MXN | 810,937 | 0 | (411) |
| GLM | 03/2022 | ZAR | 95,119 | \$ | 6,211 | 64 | 0 |
| GLM | 04/2022 | \$ | 7,312 | INR | 575,705 | 189 | 0 |
| HUS | 11/2021 | AUD | 3,787 | \$ | 2,830 | 0 | (14) |
| HUS | 11/2021 | CNH | 14,492 | | 2,241 | 0 | (19) |
| HUS | 11/2021 | \$ | 1,729 | AUD | 2,307 | 4 | 0 |

| 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 | |
| HUS | 11/2021 | | 16,765 | COP | 63,370,585 | 0 | (89) |
| HUS | 11/2021 | | 67,599 | EUR | 58,097 | 0 | (366) |
| HUS | 11/2021 | | 1,016 | GBP | 753 | 16 | 0 |
| HUS | 11/2021 | | 17,474 | MXN | 351,769 | 0 | (366) |
| HUS | 11/2021 | | 1,709 | RUB | 125,471 | 53 | 0 |
| HUS | 12/2021 | AUD | 2,307 | \$ | 1,729 | 0 | (4) |
| HUS | 12/2021 | \$ | 7,970 | IDR | 114,708,482 | 61 | 0 |
| HUS | 12/2021 | | 9,211 | INR | 708,897 | 194 | 0 |
| HUS | 12/2021 | ZAR | 77,439 | \$ | 5,350 | 283 | 0 |
| HUS | 01/2022 | PEN | 5,979 | | 1,443 | 0 | (52) |
| HUS | 02/2022 | COP | 63,370,585 | | 16,680 | 97 | 0 |
| HUS | 04/2022 | DKK | 1,550 | | 242 | 0 | 0 |
| JPM | 11/2021 | CHF | 5,190 | | 5,642 | 0 | (40) |
| JPM | 11/2021 | CNH | 144,760 | | 22,592 | 16 | 0 |
| JPM | 11/2021 | \$ | 21,144 | IDR | 303,819,084 | 199 | 0 |
| JPM | 12/2021 | | 6,152 | INR | 464,037 | 5 | 0 |
| JPM | 12/2021 | | 288 | RUB | 20,679 | 0 | 0 |
| JPM | 02/2022 | ZAR | 10,203 | \$ | 668 | 6 | 0 |
| MYI | 11/2021 | AUD | 2,977 | | 2,200 | 0 | (36) |
| MYI | 11/2021 | CLP | 16,768,913 | | 20,626 | 0 | (17) |
| MYI | 11/2021 | \$ | 30,745 | AUD | 40,993 | 45 | 0 |
| MYI | 11/2021 | | 6,918 | IDR | 99,453,642 | 68 | 0 |
| MYI | 11/2021 | | 40,007 | MXN | 810,937 | 0 | (625) |
| MYI | 12/2021 | AUD | 40,993 | \$ | 30,748 | 0 | (45) |
| MYI | 03/2022 | \$ | 20,361 | CLP | 16,768,913 | 5 | 0 |
| MYI | 04/2022 | INR | 485,487 | \$ | 6,161 | 0 | (165) |
| RBC | 11/2021 | EUR | 608,901 | | 706,066 | 1,417 | 0 |
| RYL | 02/2022 | ZAR | 80,180 | | 5,205 | 4 | 0 |
| SCX | 11/2021 | CNH | 55,888 | | 8,723 | 7 | 0 |
| SCX | 11/2021 | EUR | 12,644 | | 14,692 | 60 | 0 |
| SCX | 11/2021 | JPY | 845,847 | | 7,582 | 164 | 0 |
| SCX | 11/2021 | \$ | 4,196 | EUR | 3,629 | 4 | 0 |
| SCX | 12/2021 | CNH | 9,941 | \$ | 1,529 | 0 | (18) |
| SCX | 12/2021 | JPY | 427,047 | | 3,746 | 0 | 0 |
| SCX | 12/2021 | PEN | 2,327 | | 627 | 44 | 0 |
| SCX | 12/2021 | \$ | 14,713 | IDR | 211,331,298 | 83 | 0 |
| SCX | 12/2021 | | 23,807 | INR | 1,770,065 | 0 | (322) |
| SCX | 12/2021 | ZAR | 182,038 | \$ | 12,715 | 801 | 0 |
| SCX | 01/2022 | \$ | 10,564 | CLP | 8,336,942 | 0 | (378) |
| SSB | 11/2021 | BRL | 804,483 | \$ | 141,634 | 0 | (1,051) |
| SSB | 11/2021 | \$ | 145,407 | BRL | 804,483 | 0 | (2,722) |
| SSB | 12/2021 | | 140,861 | | 804,483 | 1,000 | 0 |
| TOR | 11/2021 | AUD | 25,917 | \$ | 18,783 | 0 | (683) |
| TOR | 11/2021 | CAD | 54,649 | | 44,088 | 0 | 0 |
| TOR | 11/2021 | \$ | 43,136 | CAD | 54,649 | 951 | 0 |
| TOR | 12/2021 | AUD | 4,108 | \$ | 3,095 | 10 | 0 |
| TOR | 12/2021 | CNH | 9,020 | | 1,392 | 0 | (12) |
| TOR | 12/2021 | EUR | 955,964 | | 1,106,927 | 0 | (7) |
| TOR | 12/2021 | \$ | 44,087 | CAD | 54,649 | 0 | 0 |

| 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 | | |
| TOR | 12/2021 | | 7,451 IDR | 107,127,070 | 49 | | 0 |
| TOR | 02/2022 | ZAR | 18,058 \$ | 1,180 | 8 | | 0 |
| TOR | 03/2022 | | 95,119 | 6,207 | 60 | | 0 |
| UAG | 11/2021 | AUD | 6,665 | 4,826 | 0 | | (180) |
| UAG | 11/2021 | \$ | 7,999 | RUB 598,900 | 411 | | 0 |
| UAG | 11/2021 | | 57,689 | SEK 500,415 | 584 | | 0 |
| UAG | 12/2021 | ZAR | 16,915 \$ | 1,177 | 71 | | 0 |
| UAG | 12/2021 | | 200,801 | 13,831 | 688 | | 0 |
| UAG | 01/2022 | \$ | 6,114 | RUB 443,897 | 34 | | 0 |
| 外国為替先渡し契約合計 | | | | | \$ 23,692 | \$ (33,958) | |

● 売建オプション 金利スワップション

| 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 |
|------|--|----------------------|---------------|--------|------------|----------|-------------------|-------------------|
| BPS | Call - OTC 7-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 1.214% | 11/08/2021 | 7,800 \$ | (16) \$ | (2) |
| BPS | Put - OTC 7-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.494% | 11/08/2021 | 7,800 | (16) | (18) |
| CBK | Call - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 1.185% | 11/22/2021 | 26,500 | (42) | (58) |
| CBK | Call - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 1.025% | 01/14/2022 | 25,400 | (64) | (46) |
| CBK | Call - OTC 10-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 1.325% | 11/29/2021 | 10,400 | (36) | (9) |
| CBK | Put - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.485% | 11/22/2021 | 26,500 | (42) | (28) |
| CBK | Put - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.425% | 01/14/2022 | 25,400 | (64) | (131) |
| CBK | Put - OTC 10-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.825% | 11/29/2021 | 10,400 | (36) | (23) |
| DUB | Call - OTC 2-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 0.600% | 01/24/2022 | 26,500 | (30) | (26) |
| DUB | Call - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 0.940% | 12/30/2021 | 37,200 | (84) | (35) |
| DUB | Put - OTC 2-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.000% | 01/24/2022 | 26,500 | (30) | (48) |
| DUB | Put - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.380% | 12/30/2021 | 37,200 | (84) | (177) |
| FAR | Call - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 0.945% | 12/29/2021 | 26,000 | (64) | (25) |
| FAR | Put - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.385% | 12/29/2021 | 26,000 | (64) | (118) |
| GLM | Call - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 1.170% | 11/22/2021 | 26,500 | (46) | (51) |
| GLM | Call - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 1.043% | 01/13/2022 | 27,300 | (72) | (57) |
| GLM | Put - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.470% | 11/22/2021 | 26,500 | (46) | (31) |
| GLM | Put - OTC 5-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.443% | 01/13/2022 | 27,300 | (72) | (126) |
| MYC | Call - OTC 30-Year Interest Rate Swap | 3-Month USD-LIBOR | 受取 | 1.650% | 11/29/2021 | 17,900 | (144) | (199) |
| MYC | Put - OTC 30-Year Interest Rate Swap | 3-Month USD-LIBOR | 支払 | 1.950% | 11/29/2021 | 17,900 | (144) | (110) |
| | | | | | | | \$ (1,196) | \$ (1,318) |

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 | Put - CDX.HY-36 Index | Sell | 102.000% | 11/17/2021 | 9,900 | \$ (47) | \$ (3) |
| BOA | Put - CDX.HY-36 Index | Sell | 103.000% | 11/17/2021 | 8,000 | (42) | (3) |
| BOA | Put - CDX.HY-37 Index | Sell | 101.000% | 01/19/2022 | 27,800 | (128) | (67) |
| BOA | Put - CDX.IG-36 Index | Sell | 0.800% | 11/17/2021 | 38,900 | (35) | (2) |
| BOA | Put - CDX.IG-37 Index | Sell | 0.800% | 02/16/2022 | 63,600 | (74) | (66) |
| BOA | Put - iTraxx Europe Series 36 Index | Sell | 0.800% | 01/19/2022 | 25,800 | (36) | (17) |
| BPS | Put - CDX.IG-36 Index | Sell | 0.750% | 12/15/2021 | 77,800 | (76) | (16) |
| BPS | Put - iTraxx Europe Series 35 Index | Sell | 0.800% | 11/17/2021 | 45,500 | (56) | (3) |
| BPS | Put - iTraxx Europe Series 35 Index | Sell | 3.750% | 11/17/2021 | 8,300 | (41) | (3) |
| BRC | Put - iTraxx Europe Series 35 Index | Sell | 0.800% | 11/17/2021 | 40,100 | (46) | (2) |
| BRC | Put - iTraxx Europe Series 35 Index | Sell | 3.500% | 11/17/2021 | 2,800 | (14) | (1) |
| BRC | Put - iTraxx Europe Series 35 Index | Sell | 0.700% | 12/15/2021 | 34,400 | (41) | (11) |
| BRC | Put - iTraxx Europe Series 35 Index | Sell | 3.500% | 12/15/2021 | 25,900 | (119) | (43) |
| BRC | Put - iTraxx Europe Series 36 Index | Sell | 0.800% | 01/19/2022 | 25,700 | (36) | (17) |
| BRC | Put - iTraxx Europe Series 36 Index | Sell | 3.750% | 01/19/2022 | 28,850 | (165) | (129) |
| BRC | Put - iTraxx Europe Series 36 Index | Sell | 4.000% | 02/16/2022 | 17,750 | (138) | (100) |
| BRC | Put - iTraxx Europe Series 36 Index | Sell | 4.250% | 02/16/2022 | 25,100 | (160) | (121) |
| CBK | Put - CDX.IG-37 Index | Sell | 0.850% | 01/19/2022 | 45,600 | (49) | (26) |
| CBK | Put - iTraxx Europe Series 36 Index | Sell | 0.800% | 02/16/2022 | 40,800 | (49) | (41) |
| DUB | Put - CDX.HY-37 Index | Sell | 101.000% | 01/19/2022 | 25,500 | (117) | (61) |
| DUB | Put - CDX.IG-37 Index | Sell | 0.800% | 01/19/2022 | 68,300 | (80) | (47) |
| DUB | Put - iTraxx Europe Series 35 Index | Sell | 0.800% | 11/17/2021 | 80,400 | (91) | (4) |
| DUB | Put - iTraxx Europe Series 35 Index | Sell | 3.500% | 12/15/2021 | 13,900 | (62) | (23) |
| GST | Put - CDX.HY-36 Index | Sell | 102.000% | 11/17/2021 | 17,900 | (89) | (5) |
| GST | Put - CDX.IG-36 Index | Sell | 0.900% | 11/17/2021 | 40,400 | (40) | (1) |
| GST | Put - CDX.IG-36 Index | Sell | 0.800% | 12/15/2021 | 43,400 | (45) | (7) |
| MYC | Put - CDX.HY-36 Index | Sell | 100.000% | 11/17/2021 | 17,500 | (70) | (3) |
| MYC | Put - CDX.IG-36 Index | Sell | 0.750% | 11/17/2021 | 59,400 | (59) | (3) |
| MYC | Put - CDX.IG-37 Index | Sell | 0.800% | 01/19/2022 | 92,100 | (117) | (62) |
| | | | | | | \$ (2,122) | \$ (887) |

外国為替オプション

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 |
|------|---|-----|--------|------------|--------|----------------|----------|
| BOA | Call - OTC U.S. dollar versus Indian rupee | INR | 81.000 | 04/27/2022 | 6,560 | \$ (108) | \$ (25) |
| GLM | Call - OTC U.S. dollar versus Canadian dollar | CAD | 1.265 | 02/11/2022 | 61,763 | (618) | (419) |
| MYI | Call - OTC U.S. dollar versus Indian rupee | INR | 81.500 | 04/22/2022 | 24,644 | (433) | (74) |
| UAG | Call - OTC U.S. dollar versus Indian rupee | | 81.000 | 05/02/2022 | 6,549 | (99) | (26) |
| | | | | | | \$ (1,258) | \$ (544) |

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 |
|------------------|---------------------|------------|------------|--------|-------------------|-------------------|
| BOA | Call - Fannie Mae** | \$ 100.578 | 01/06/2022 | 7,000 | \$ (20) | \$ (20) |
| BOA | Put - Fannie Mae** | 98.578 | 01/06/2022 | 7,000 | (35) | (35) |
| JPM | Call - Fannie Mae** | 100.219 | 11/03/2021 | 14,000 | (51) | (17) |
| JPM | Call - Fannie Mae** | 100.465 | 12/06/2021 | 7,500 | (27) | (20) |
| JPM | Call - Fannie Mae** | 103.125 | 12/06/2021 | 6,000 | (12) | (10) |
| JPM | Call - Fannie Mae** | 100.734 | 01/06/2022 | 6,000 | (16) | (20) |
| JPM | Put - Fannie Mae** | 104.063 | 01/06/2022 | 8,500 | (15) | (18) |
| SAL | Call - Fannie Mae** | 100.453 | 12/06/2021 | 8,000 | (28) | (22) |
| SAL | Call - Fannie Mae** | 100.891 | 12/06/2021 | 8,000 | (18) | (11) |
| SAL | Call - Fannie Mae** | 102.938 | 01/06/2022 | 6,000 | (9) | (9) |
| SAL | Put - Fannie Mae** | 98.891 | 12/06/2021 | 8,000 | (33) | (23) |
| SAL | Put - Fannie Mae** | 100.938 | 01/06/2022 | 6,000 | (18) | (18) |
| SAL | Put - Ginnie Mae** | 100.953 | 11/12/2021 | 8,000 | (17) | (20) |
| SAL | Put - Ginnie Mae** | 103.070 | 11/12/2021 | 8,000 | (16) | (32) |
| | | | | | \$ (315) | \$ (275) |
| 売渡オプション合計 | | | | | \$ (4,891) | \$ (3,024) |

●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

| 取引相手 | 参照債務 | 支払 固定金利 | 満期日 | 2021/10/31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 | 0.482% | EUR 200 | \$ 3 | \$ (7) | \$ 0 | \$ (4) |

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

| 取引相手 | 参照債務 | 受取 固定金利 | 満期日 | 2021/10/31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 | 1.052% | \$ 2,700 | \$ (89) | 90 | \$ 1 | \$ 0 |
| BOA | Mexico Government International Bond | 1.000% | 06/20/2022 | 0.216% | 4,000 | (8) | 34 | 26 | 0 |
| BOA | Mexico Government International Bond | 1.000% | 06/20/2023 | 0.378% | 60,200 | (662) | 1,352 | 690 | 0 |
| BOA | Russia Government International Bond | 1.000% | 12/20/2021 | 0.164% | 200 | (8) | 8 | 0 | 0 |
| BOA | Russia Government International Bond | 1.000% | 09/20/2024 | 0.482% | 300 | (31) | 35 | 4 | 0 |
| BOA | South Africa Government International Bond | 1.000% | 06/20/2023 | 0.929% | 7,000 | (403) | 419 | 16 | 0 |
| BPS | Brazil Government International Bond | 1.000% | 06/20/2022 | 0.894% | 4,400 | (206) | 214 | 8 | 0 |
| BPS | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.052% | 24,100 | (1,080) | 1,093 | 13 | 0 |
| BPS | Petroleos Mexicanos | 1.000% | 06/20/2022 | 1.017% | 3,500 | (157) | 161 | 4 | 0 |
| BPS | Russia Government International Bond | 1.000% | 06/20/2023 | 0.330% | 23,100 | (662) | 945 | 283 | 0 |
| BRC | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.052% | 7,100 | (280) | 284 | 4 | 0 |
| BRC | Brazil Government International Bond | 1.000% | 06/20/2023 | 1.294% | 8,400 | (433) | 402 | 0 | (31) |

| 取引相手 | 参照債務 | 受取 | | 2021/10/31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 |
| BRC | Mexico Government International Bond | 1.000% | 12/20/2022 | 0.298% | 10,525 | (24) | 121 | 97 | 0 |
| BRC | Panama Government International Bond | 1.000% | 06/20/2022 | 0.295% | 500 | 3 | 0 | 3 | 0 |
| BRC | Petrobras Global Finance BV | 1.000% | 12/20/2021 | 0.921% | 10,000 | (1,392) | 1,406 | 14 | 0 |
| BRC | Petroleos Mexicanos | 1.000% | 12/20/2021 | 0.583% | 700 | (63) | 64 | 1 | 0 |
| BRC | Russia Government International Bond | 1.000% | 12/20/2022 | 0.260% | 2,600 | (50) | 75 | 25 | 0 |
| BRC | Russia Government International Bond | 1.000% | 09/20/2024 | 0.482% | 300 | (25) | 30 | 5 | 0 |
| BRC | South Africa Government International Bond | 1.000% | 12/20/2021 | 0.446% | 500 | (35) | 36 | 1 | 0 |
| BRC | South Africa Government International Bond | 1.000% | 06/20/2023 | 0.929% | 1,700 | (104) | 108 | 4 | 0 |
| CBK | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.052% | 6,100 | (237) | 240 | 3 | 0 |
| CBK | Brazil Government International Bond | 1.000% | 12/20/2024 | 1.768% | 21,800 | (376) | (111) | 0 | (487) |
| CBK | Colombia Government International Bond | 1.000% | 12/20/2022 | 0.564% | 7,800 | (25) | 73 | 48 | 0 |
| CBK | Colombia Government International Bond | 1.000% | 06/20/2024 | 1.001% | 1,500 | (15) | 17 | 2 | 0 |
| CBK | Colombia Government International Bond | 1.000% | 12/20/2024 | 1.102% | 4,300 | 17 | (25) | 0 | (8) |
| CBK | Mexico Government International Bond | 1.000% | 06/20/2023 | 0.378% | 5,300 | (54) | 115 | 61 | 0 |
| CBK | Russia Government International Bond | 1.000% | 09/20/2024 | 0.482% | 900 | (78) | 93 | 15 | 0 |
| FBF | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.052% | 800 | (31) | 31 | 0 | 0 |
| FBF | Mexico Government International Bond | 1.000% | 06/20/2022 | 0.216% | 10,100 | (7) | 70 | 63 | 0 |
| GST | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.052% | 10,000 | (103) | 109 | 6 | 0 |
| GST | Brazil Government International Bond | 1.000% | 06/20/2024 | 1.629% | 1,300 | (42) | 22 | 0 | (20) |
| GST | Brazil Government International Bond | 1.000% | 12/20/2024 | 1.768% | 16,700 | (260) | (114) | 0 | (374) |
| GST | Colombia Government International Bond | 1.000% | 12/20/2022 | 0.564% | 100 | 1 | 0 | 1 | 0 |
| GST | Colombia Government International Bond | 1.000% | 12/20/2023 | 0.852% | 7,100 | (106) | 137 | 31 | 0 |
| GST | Indonesia Government International Bond | 1.000% | 12/20/2023 | 0.326% | 8,600 | (127) | 262 | 135 | 0 |
| GST | Mexico Government International Bond | 1.000% | 06/20/2023 | 0.378% | 67,410 | (514) | 1,287 | 773 | 0 |
| GST | Peru Government International Bond | 1.000% | 06/20/2022 | 0.217% | 2,500 | 40 | (24) | 16 | 0 |
| GST | Petrobras Global Finance BV | 1.000% | 12/20/2021 | 0.921% | 5,800 | (907) | 914 | 7 | 0 |
| GST | Petrobras Global Finance BV | 1.000% | 06/20/2022 | 1.012% | 1,700 | (154) | 156 | 2 | 0 |
| GST | Petrobras Global Finance BV | 1.000% | 12/20/2022 | 1.122% | 2,200 | (125) | 124 | 0 | (1) |
| GST | Petroleos Mexicanos | 1.000% | 12/20/2021 | 0.583% | 200 | (14) | 14 | 0 | 0 |
| GST | Petroleos Mexicanos | 1.000% | 06/20/2022 | 1.017% | 1,500 | (94) | 96 | 2 | 0 |
| GST | Russia Government International Bond | 1.000% | 12/20/2022 | 0.260% | 41,150 | (900) | 1,300 | 400 | 0 |
| GST | Russia Government International Bond | 1.000% | 12/20/2024 | 0.507% | 63,500 | 381 | 674 | 1,055 | 0 |
| GST | South Africa Government International Bond | 1.000% | 12/20/2021 | 0.446% | 3,100 | (174) | 180 | 6 | 0 |
| GST | South Africa Government International Bond | 1.000% | 06/20/2024 | 1.257% | 11,600 | (495) | 431 | 0 | (64) |
| JPM | Mexico Government International Bond | 1.000% | 06/20/2022 | 0.216% | 500 | 0 | 3 | 3 | 0 |
| JPM | Petrobras Global Finance BV | 1.000% | 12/20/2021 | 0.921% | 300 | (49) | 49 | 0 | 0 |
| JPM | Petrobras Global Finance BV | 1.000% | 06/20/2022 | 1.012% | 1,000 | (78) | 79 | 1 | 0 |
| JPM | Russia Government International Bond | 1.000% | 12/20/2021 | 0.164% | 900 | (35) | 37 | 2 | 0 |
| JPM | Russia Government International Bond | 1.000% | 06/20/2023 | 0.330% | 4,100 | (138) | 188 | 50 | 0 |
| JPM | South Africa Government International Bond | 1.000% | 12/20/2021 | 0.446% | 1,800 | (127) | 131 | 4 | 0 |
| JPM | South Africa Government International Bond | 1.000% | 06/20/2023 | 0.929% | 20,500 | (1,301) | 1,349 | 48 | 0 |
| MYC | Brazil Government International Bond | 1.000% | 12/20/2022 | 1.052% | 13,800 | (479) | 487 | 8 | 0 |

| 取引相手 | 参照債務 | 受取 | | 2021/10/31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 |
| MYC | Panama Government International Bond | 1.000% | 06/20/2022 | 0.295% | 500 | 2 | 1 | 3 | 0 |
| MYC | Russia Government International Bond | 1.000% | 06/20/2023 | 0.330% | 26,000 | (542) | 860 | 318 | 0 |
| MYC | South Africa Government International Bond | 1.000% | 12/20/2021 | 0.446% | 300 | (21) | 22 | 1 | 0 |
| MYC | South Africa Government International Bond | 1.000% | 12/20/2022 | 0.706% | 3,500 | (73) | 89 | 16 | 0 |
| MYC | Turkey Government International Bond | 1.000% | 06/20/2024 | 4.144% | 200 | (35) | 19 | 0 | (16) |
| | | | | | | \$ (12,984) | \$ 16,262 | \$ 4,279 | \$ (1,001) |

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

| 取引相手 | インデックス/ トランシエ | 受取 | | 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 |
| BOA | ABX.HE.AAA-06 Index | 0.110% | 05/25/2046 | \$ 8,618 | \$ (1,702) | \$ 1,465 | \$ 0 | \$ (237) |
| BOA | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 2,764 | (57) | 64 | 7 | 0 |
| BOA | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 3,436 | (107) | 128 | 21 | 0 |
| DUB | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 5,498 | (238) | 271 | 33 | 0 |
| DUB | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 12,291 | (425) | 536 | 111 | 0 |
| DUB | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 66,100 | (300) | 875 | 575 | 0 |
| FBF | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 3,762 | (82) | 91 | 9 | 0 |
| FBF | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 2,900 | (180) | 204 | 24 | 0 |
| FBF | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 12,691 | (516) | 630 | 114 | 0 |
| FBF | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 79,000 | (422) | 1,000 | 578 | 0 |
| FBF | CMBX.AAA-12 Index | 0.500% | 08/17/2061 | 17,500 | (123) | 217 | 94 | 0 |
| GST | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 4,760 | 26 | (15) | 11 | 0 |
| GST | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 22,600 | (628) | 811 | 183 | 0 |
| GST | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 47,167 | (1,614) | 2,039 | 425 | 0 |
| GST | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 126,300 | (1,397) | 2,497 | 1,100 | 0 |
| GST | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 110,100 | 614 | 195 | 809 | 0 |
| JPS | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 4,197 | (172) | 210 | 38 | 0 |
| JPS | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 5,400 | (101) | 148 | 47 | 0 |
| JPS | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 28,300 | (224) | 432 | 208 | 0 |
| MEI | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 921 | (8) | 11 | 3 | 0 |
| MEI | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 1,178 | (64) | 71 | 7 | 0 |
| MEI | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 16,200 | (870) | 1,001 | 131 | 0 |
| MEI | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 15,589 | (664) | 805 | 141 | 0 |
| MYC | ABX.HE.AAA-06 Index | 0.110% | 05/25/2046 | 8 | (2) | 1 | 0 | (1) |
| MYC | CDX.HY-33 Index | 5.000% | 12/20/2024 | 79,293 | 13,214 | (983) | 12,231 | 0 |
| MYC | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 1,689 | (23) | 27 | 4 | 0 |
| MYC | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 10,493 | (518) | 613 | 95 | 0 |
| MYC | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 63,200 | (1,929) | 2,479 | 550 | 0 |
| MYC | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 60,700 | (517) | 962 | 445 | 0 |
| SAL | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 89,438 | (583) | 1,390 | 807 | 0 |
| SAL | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 93,105 | (573) | 1,384 | 811 | 0 |

| 取引相手 | インデックス/ トランシェ | 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 | |
| SAL | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 286,300 | (1,597) | 3,695 | 2,098 | 0 | |
| SAL | CMBX.AAA-12 Index | 0.500% | 08/17/2061 | 102,000 | (464) | 1,018 | 554 | 0 | |
| UAG | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 589 | (26) | 30 | 4 | 0 | |
| UAG | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 1,600 | (95) | 108 | 13 | 0 | |
| | | | | | | \$ (2,367) | \$ 24,410 | \$ 22,281 | \$ (238) |

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 | 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 | \$ (103) | \$ 0 | \$ (103) |
| AZD | 支払 | 7-Day China Fixing Repo Rate | 2.530% | 06/17/2025 | 65,158 | 0 | 5 | 5 | 0 |
| BOA | 支払 | 3-Month USD-LIBOR | 1.550% | 01/20/2027 | \$ 84,500 | 0 | 27 | 27 | 0 |
| CBK | 支払 | 7-Day China Fixing Repo Rate | 2.845% | 01/23/2025 | CNY 40,000 | 0 | 81 | 81 | 0 |
| CBK | 支払 | 7-Day China Fixing Repo Rate | 2.850% | 01/23/2025 | 39,400 | 0 | 81 | 81 | 0 |
| GLM | 支払 | 3-Month USD-LIBOR | 1.700% | 01/12/2029 | \$ 54,000 | (35) | 38 | 3 | 0 |
| UAG | 支払 | 7-Day China Fixing Repo Rate | 2.833% | 01/23/2025 | CNY 41,000 | 0 | 70 | 70 | 0 |
| | | | | | | \$ (35) | \$ 199 | \$ 267 | \$ (103) |

トータル・リターン・スワップ

| 取引相手 | 参照組織に 係るトータル・ リターンの 支払/受取 | 参照組織 | 株式数 または ユニット数 | 変動金利 | 想定元本 | 満期日 | 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 |
| BPS | 受取 | iBoxx USD Liquid High Yield Index | N/A | 3-Month USD-LIBOR | \$ 1,400 | 12/20/2021 | \$ 0 | \$ (4) | \$ 0 | \$ (4) |
| BRC | 受取 | iBoxx USD Liquid High Yield Index | N/A | 3-Month USD-LIBOR | 2,500 | 12/20/2021 | (1) | (13) | 0 | (14) |
| MYC | 受取 | iBoxx USD Liquid High Yield Index | N/A | 3-Month USD-LIBOR | 900 | 12/20/2021 | 0 | (3) | 0 | (3) |
| | | | | | | \$ (1) | \$ (20) | \$ 0 | \$ (21) | |
| スワップ契約合計 | | | | | | | \$ (15,384) | \$ 40,844 | \$ 26,827 | \$ (1,367) |

運用計算書

2021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) | \$ 350,782 |
| 受取配当(外国税額控除後) | 743 |
| 雑収入 | 0 |
| 収益合計 | 351,525 |
| 費用: | |
| 投資顧問報酬 | 0 |
| 管理費用 | 0 |
| 販売手数料 | 0 |
| 支払利息 | 138 |
| 雑費用 | 1 |
| 費用合計 | 139 |
| 純投資損益 | 351,386 |
| 当期実現損益: | |
| 投資有価証券 | 73,734 |
| 関連投資 | 0 |
| 上場金融デリバティブ商品 | 91,472 |
| 店頭金融デリバティブ商品 | 58,029 |
| 外貨通貨 | 21,105 |
| 当期実現損益 | 244,340 |
| 当期末実現評価損益: | |
| 投資有価証券 | 383,009 |
| 関連投資 | 0 |
| 上場金融デリバティブ商品 | (39,664) |
| 店頭金融デリバティブ商品 | (9,312) |
| 外貨建資産および負債 | (5,601) |
| 当期末実現評価損益 | 328,432 |
| 当期実現および未実現評価損益 | 572,772 |
| 運用の結果による純資産の増減額 | \$ 924,158 |
| 外国税 | \$ 351 |

金額は四捨五入されている。1未満の価額はゼロとして開示されている。

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14期（決算日2022年7月11日）

作成対象期間（2021年7月13日～2022年7月11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せん。 |
| 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 | | | |
| | 円 | | % | % | % | 百万円 |
| 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 |
| 14期(2022年7月11日) | 10,045 | | △0.0 | 52.2 | — | 38 |

*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

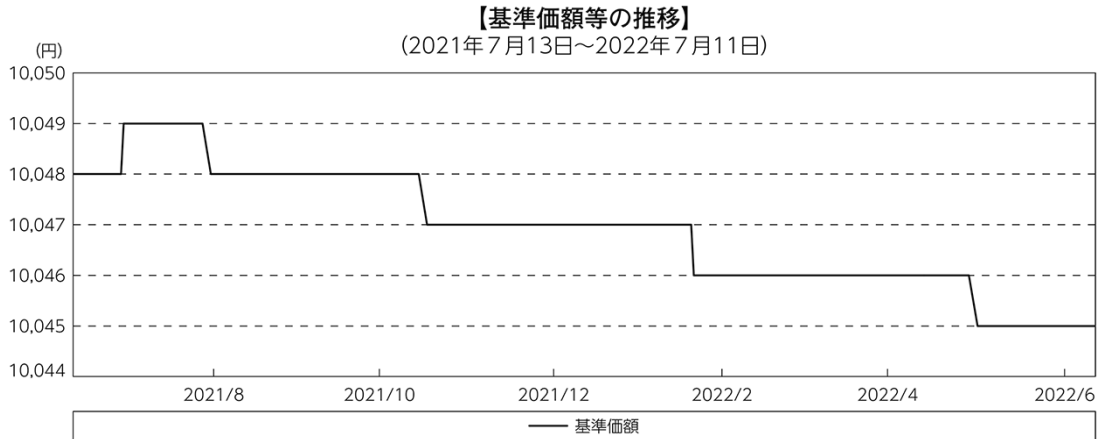
| 年月日 | 基準価額 | 騰落率 | | 債組入比率 | 債券先物比率 |
|--------------------|-------------|-----|--------|-----------|--------|
| | | 騰 | 落率 | | |
| (期首) 2021年7月12日 | 円 10,048 | | % — | % 55.0 | % — |
| 7月末 | 10,049 | | 0.0 | 188.1 | — |
| 8月末 | 10,048 | | 0.0 | 55.6 | — |
| 9月末 | 10,048 | | 0.0 | 55.4 | — |
| 10月末 | 10,048 | | 0.0 | 52.6 | — |
| 11月末 | 10,047 | | △0.0 | 52.5 | — |
| 12月末 | 10,047 | | △0.0 | 52.7 | — |
| 2022年1月末 | 10,047 | | △0.0 | 52.9 | — |
| 2月末 | 10,046 | | △0.0 | 53.1 | — |
| 3月末 | 10,046 | | △0.0 | 53.7 | — |
| 4月末 | 10,046 | | △0.0 | 50.7 | — |
| 5月末 | 10,045 | | △0.0 | 51.0 | — |
| 6月末 | 10,045 | | △0.0 | 52.2 | — |
| (期末) 2022年7月11日 | 10,045 | | △0.0 | 52.2 | — |

*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による厳しい状況が緩和される中で、消費や雇用環境などには持ち直しの動きが見られました。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12月には、2022年3月末が期限となっていた「新型コロナ対応資金繰り支援特別プログラム」について中小企業向けに部分的な延長を決定しました。

TDB(国庫短期証券)3ヵ月物の利回りは、期を通して概ね-0.1%台で推移しました。また、無担保コール翌日物金利は0~-0.05%程度で推移しました。

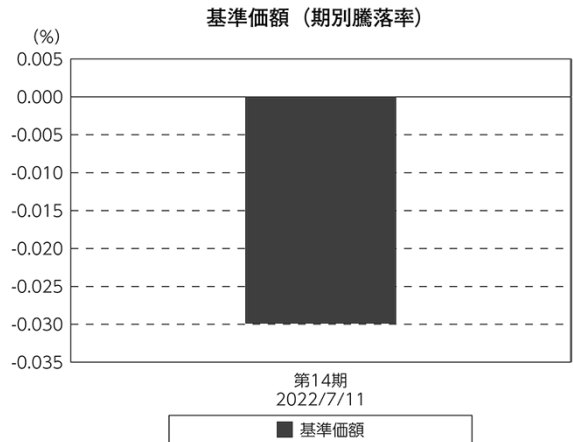
○当ファンドのポートフォリオ

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

(2021年7月13日～2022年7月11日)

該当事項はございません。

○売買及び取引の状況

(2021年7月13日～2022年7月11日)

公社債

| | | 買付額 | 売付額 |
|----|------|-----------|-----------|
| 国内 | | 千円 | 千円 |
| | 国債証券 | 8,310,000 | 9,299,963 |
| | 特殊債券 | 40,091 | — |
| | | | (40,000) |

*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す。

○利害関係人との取引状況等

(2021年7月13日～2022年7月11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 | $\frac{B}{A}$ % | | 百万円 | $\frac{D}{C}$ % |
| 公社債 | 40 | 20 | 50.0 | — | — | — |

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證券株式会社です。

○組入資産の明細

(2022年7月11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 | | |
| | | | | | 5年以上 | 2年以上 | 2年未満 |
| | 千円 | 千円 | % | % | % | % | % |
| 特殊債券 (除く金融債) | 20,000 (20,000) | 20,066 (20,066) | 52.2 (52.2) | — (—) | — (—) | — (—) | 52.2 (52.2) |
| 合 計 | 20,000 (20,000) | 20,066 (20,066) | 52.2 (52.2) | — (—) | — (—) | — (—) | 52.2 (52.2) |

* ()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 |
| 特殊債券(除く金融債) | % | 千円 | 千円 | |
| 政保 地方公共団体金融機構債券 第43回 | 0.734 | 20,000 | 20,066 | 2022/12/16 |
| 合 計 | | 20,000 | 20,066 | |

*額面・評価額の単位未満は切り捨て。

○投資信託財産の構成

(2022年7月11日現在)

| 項 目 | 当 期 | | 末 |
|--------------|--------------|-----------|---|
| | 評 価 額 | 比 率 | |
| 公社債 | 千円 20,066 | % 52.2 | |
| コール・ローン等、その他 | 18,375 | 47.8 | |
| 投資信託財産総額 | 38,441 | 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 (2022年7月11日現在)

| 項目 | 当期末 |
|-----------------|-------------|
| | 円 |
| (A) 資産 | 38,441,856 |
| コール・ローン等 | 18,333,545 |
| 公社債(評価額) | 20,066,894 |
| 未収利息 | 16,884 |
| 前払費用 | 24,533 |
| (B) 負債 | 3 |
| 未払利息 | 3 |
| (C) 純資産総額(A-B) | 38,441,853 |
| 元本 | 38,270,791 |
| 次期繰越損益金 | 171,062 |
| (D) 受益権総口数 | 38,270,791口 |
| 1万口当たり基準価額(C/D) | 10,045円 |

(注) 期首元本額は1,827,284,353円、期中追加設定元本額は4,299,817円、期中一部解約元本額は1,793,313,379円、1口当たり純資産額は1.0045円です。

○損益の状況 (2021年7月13日～2022年7月11日)

| 項目 | 当期 |
|----------------|-------------|
| | 円 |
| (A) 配当等収益 | 13,367 |
| 受取利息 | 25,659 |
| 支払利息 | △ 12,292 |
| (B) 有価証券売買損益 | △ 75,256 |
| 売買損 | △ 75,256 |
| (C) 当期損益金(A+B) | △ 61,889 |
| (D) 前期繰越損益金 | 8,835,175 |
| (E) 追加信託差損益金 | 20,183 |
| (F) 解約差損益金 | △ 8,622,407 |
| (G) 計(C+D+E+F) | 171,062 |
| 次期繰越損益金(G) | 171,062 |

* 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 |
| 財形給付金ファンド | 31,861,779 |
| 野村PIMCO・米国ハイ・イールド債券投信(ブラジルリアルコース)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(ブラジルリアルコース)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 |
| 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 |

| ファンド名 | 当期末 |
|---------------------------------------|-------|
| | 元本額 |
| | 円 |
| 野村ブラックロック世界REITファンド Aコース(野村SMA・EW向け) | 9,955 |
| 野村ブラックロック世界REITファンド Bコース(野村SMA・EW向け) | 9,955 |
| NEXT FUNDS ChinaAMC・中国株式・上証50運動型上場投信 | 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。