

# 野村PIMCO・世界インカム戦略ファンド Bコース（為替ヘッジなし 年2回決算型）

野村PIMCO・世界インカム戦略ファンド Bコース

## 運用報告書(全体版)

第18期（決算日2025年4月16日）

作成対象期間（2024年10月17日～2025年4月16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。  
なお、当ファンドは、2025年1月10日に信託期間を延長する約款変更を行ない、信託期間終了日は2031年4月16日となりましたので、ご留意下さい。  
今後とも一層のお引立てを賜りますよう、お願い申し上げます。

### ●当ファンドの仕組みは次の通りです。

|        |                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                                          |
|--------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------|
| 商品分類   | 追加型投信／内外／債券                                                                                                                                                                                                                                                                                                                                                                               |                                                                                                                                          |
| 信託期間   | 2016年4月22日から2031年4月16日までです。                                                                                                                                                                                                                                                                                                                                                               |                                                                                                                                          |
| 運用方針   | 円建ての外国投資信託であるPIMCOバミューダ・インカム・ファンドAークラスN（USD）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（USD）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 Bコース                                                                                                                                                                                                                                                                                                                                                                 | PIMCOバミューダ・インカム・ファンドAークラスN（USD）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（USD）                                                                                                                                                                                                                                                                                                                                                           | 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 Bコース                                                                                                                                                                                                                                                                                                                                                                 | 投資信託証券への投資割合には制限を設けません。<br>外貨建資産への直接投資は行ないません。                                                                                           |
|        | 野村マネーポートフォリオ マザーファンド                                                                                                                                                                                                                                                                                                                                                                      | 株式への投資は行ないません。                                                                                                                           |
| 分配方針   | 毎決算時に、原則として経費控除後の繰越分を含めた利子・配当等収益と売買益（評価益を含みます。）等から、利子・配当等収益等および基準価額水準等を勘案して分配します。留保益の運用については、特に制限を設けず、元本部分と同一の運用を行ないます。                                                                                                                                                                                                                                                                   |                                                                                                                                          |

### 野村アセットマネジメント株式会社

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

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

○最近 5 期の運用実績

| 決 算 期             | 基 準<br>(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 達 配 | 期 騰 落 中 率 |           |           |                 |         |
|                   | 円            | 円       | %         | %         | %         | %               | 百万円     |
| 14期(2023年 4 月17日) | 13,726       | 10      | △ 4.6     | 0.0       | —         | 98.8            | 57,474  |
| 15期(2023年10月16日)  | 15,301       | 10      | 11.5      | 0.0       | —         | 98.6            | 73,169  |
| 16期(2024年 4 月16日) | 16,625       | 10      | 8.7       | 0.0       | —         | 99.2            | 88,970  |
| 17期(2024年10月16日)  | 16,902       | 10      | 1.7       | 0.0       | —         | 98.7            | 102,544 |
| 18期(2025年 4 月16日) | 16,335       | 10      | △ 3.3     | 0.0       | —         | 98.5            | 100,723 |

\* 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。

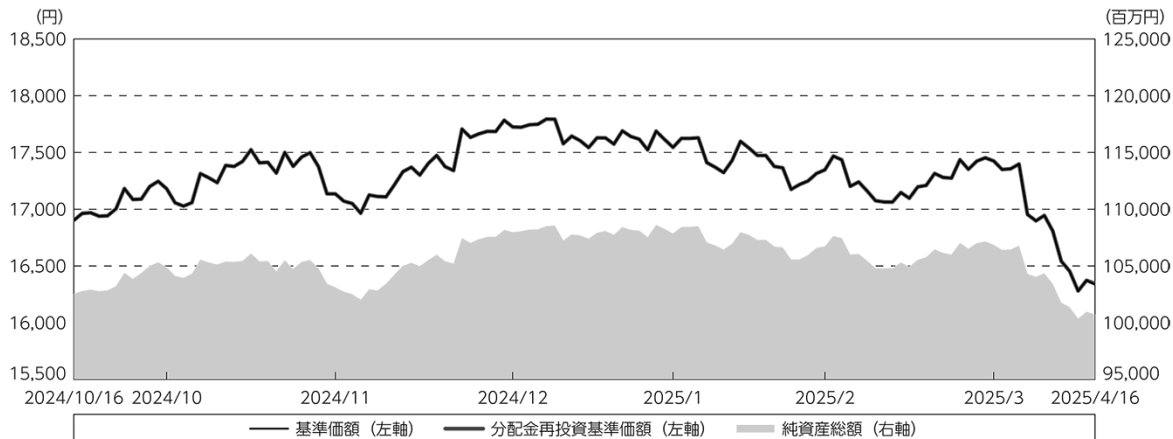
○当期中の基準価額と市況等の推移

| 年          月          日 | 基          準 | 価          額 |      | 債          組 | 券          率 | 債          先 | 券          率 | 投          資 | 信          託 |
|-------------------------|--------------|--------------|------|--------------|--------------|--------------|--------------|--------------|--------------|
|                         |              | 騰          落 | 率    |              |              |              |              |              |              |
| (期  首)                  | 円            |              | %    |              | %            |              | %            |              | %            |
| 2024年10月16日             | 16,902       |              | —    |              | 0.0          |              | —            |              | 98.7         |
| 10月末                    | 17,181       |              | 1.7  |              | 0.0          |              | —            |              | 98.9         |
| 11月末                    | 17,135       |              | 1.4  |              | 0.0          |              | —            |              | 99.1         |
| 12月末                    | 17,725       |              | 4.9  |              | 0.0          |              | —            |              | 99.3         |
| 2025年1月末                | 17,545       |              | 3.8  |              | 0.0          |              | —            |              | 99.5         |
| 2月末                     | 17,347       |              | 2.6  |              | 0.0          |              | —            |              | 98.8         |
| 3月末                     | 17,425       |              | 3.1  |              | 0.0          |              | —            |              | 99.1         |
| (期  末)                  |              |              |      |              |              |              |              |              |              |
| 2025年4月16日              | 16,345       |              | △3.3 |              | 0.0          |              | —            |              | 98.5         |

\* 期末基準価額は分配金込み、騰落率は期首比です。  
\* 当ファンドはマザーファンドを組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。  
\* 債券先物比率は買い建て比率－売り建て比率。

## ◎運用経過

### ○期中の基準価額等の推移



期 首：16,902円

期 末：16,335円 (既払分配金(税込み):10円)

騰落率：△ 3.3% (分配金再投資ベース)

- (注) 分配金再投資基準価額は、分配金(税込み)を分配時に再投資したものとみなして計算したもので、ファンド運用の実質的なパフォーマンスを示すものです。作成期首(2024年10月16日)の値が基準価額と同一となるように指数化しております。
- (注) 分配金を再投資するかどうかについてはお客様がご利用のコースにより異なります。また、ファンドの購入価額により課税条件も異なります。したがって、個々のお客様の損益の状況を示すものではありません。
- (注) 上記騰落率は、小数点以下第2位を四捨五入して表示しております。

### ○基準価額の主な変動要因

実質的に投資している債券等および派生商品等からのインカムゲイン(利息収入)

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

円／米ドルの為替変動

## ○投資環境

米国債は、当作成期間では利回りは上昇（価格は下落）しました。当作成期首から2024年11月中旬にかけて、米大統領選においてトランプ前大統領の当選が確実となり、財政拡大やインフレ圧力を高める政策が進むとの見方から利回りは上昇しました。その後、トランプ氏が中期的な財政赤字の縮小を訴えるベッセント氏を新政権の財務長官に指名し、米国の債務膨張への過度な懸念が後退したこと等を受けて、利回りは低下（価格は上昇）しました。12月から2025年1月中旬にかけて、2024年12月のISM非製造業景況指数が市場予想を上回り米景気の底堅さが示されたことや、12月の雇用統計において米労働市場の堅調さが確認されたこと等から、FRB（米連邦準備制度理事会）による追加利下げのペースが鈍化するとの見方が強まり、利回りは上昇しました。2月は、2024年12月のJOLTS（雇用動態調査）における非農業部門の求人数や1月の小売売上高が市場予想を下回り、米景気の減速が意識されたこと等を背景に、利回りは低下しました。その後、4月に入り、利回りは大きく上昇しました。

新興国債券は、当作成期間では下落しました（米ドルベース）。当作成期首から2024年11月中旬にかけては、9月の米雇用統計において雇用者数の伸びが市場予想を大きく上回り、労働市場の底堅さが意識され米金利が上昇したことを背景に下落しました。その後、市場で中国当局による追加の景気支援策への期待が高まったことを受けて新興国株式市場が上昇したことを背景に上昇する局面もありましたが、2025年1月中旬にかけて、FOMC（米連邦公開市場委員会）で今後の利下げ回数が従来予想より少ないと示唆されたことを受けて米金利が上昇したことや、中国の経済指標が軟調だったこと等を背景に下落しました。2月から3月にかけて、トランプ米政権がメキシコとカナダへの関税発動の延期を決定し、市場で安心感が広がったことや、中国政府が民間セクターの支援を示唆したことや、大手銀行への資本注入を検討しているとの報道等を受けて新興国株式市場が上昇したこと等を背景に上昇しました。その後、4月に入り、大きく下落しました。

## ○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 Bコース】

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

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。

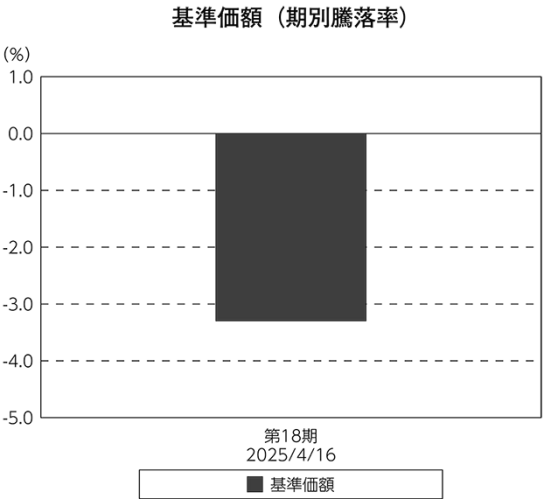
[野村マネーポートフォリオ マザーファンド]

残存 1 年以内の公社債等の短期有価証券やコール・ローン等で運用を行なうことで、安定した収益と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ないます。

○分配原資の内訳

(単位：円、1 万口当たり・税込み)

| 項 目       | 第18期                         |
|-----------|------------------------------|
|           | 2024年10月17日～<br>2025年 4 月16日 |
| 当期分配金     | 10                           |
| (対基準価額比率) | 0.061%                       |
| 当期の収益     | 10                           |
| 当期の収益以外   | —                            |
| 翌期繰越分配対象額 | 8,955                        |

(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 Bコース〕

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

世界各国（新興国を含みます。）の債券等（国債、政府機関債、社債、モーゲージ証券、資産担保証券、ハイ・イールド債券、企業向け貸付債権（バンクローン）等）および派生商品等を主要投資対象とし、インカムゲインの最大化と長期的な値上がり益の獲得を図ることを目的としたポートフォリオを維持して運用を行ないます。

国ごとの経済状況およびそれに伴う金融政策の方向性を踏まえ、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。3月は、追加関税策や報復措置を巡る景気減速懸念や各種経済指標の発表を受けた金利の変動に合わせて米国の金利リスクの調整を行ない、3月末の米金利リスクは概ね2月末と同程度のリスク量となりました。その他の地域では、相対的なバリュエーション（投資価値評価）等の観点から英国の金利リスクを買い持ちとする一方、追加利上げ等が見込まれる日本の金利リスクは売り持ちとしています。

セクター戦略については、リスクオフ時に底堅い値動きが期待され、かつ魅力的な利回りを提供する米政府系住宅ローン担保証券を引き続き選好しています。一方、金利リスクの調整等を目的とした債券の売り建てにより、米政府関連債は組み入れ比率がマイナスとなっています。ハイイールド社債やバンクローンについては組み入れを抑制しつつも厳選した銘柄に投資しています。住宅価格の上昇の恩恵を受け、今後も安定的な元利払いが期待される米国非政府系住宅ローン担保証券への投資を継続しています。新興国については、バリュエーションを見極めつつメキシコやブラジル等への分散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 年以内の公社債等の短期有価証券やコール・ローン等で運用を行なうことで、安定した収益と流動性の確保を図ります。

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うけ、当該金融取引を行なうための担保として現金等を提供する必要がある場合があります。その場合、追加的に現金等を保有するため、ファンドの実質的な主要投資対象の組入比率が下がり、高位に組入れた場合に期待される投資効果が得られないことが想定されます。また、その結果として、実質的な主要投資対象を高位に組入れた場合と比べてファンドのパフォーマンスが悪化する場合があります。

○ 1 万口当たりの費用明細

(2024年10月17日～2025年 4 月16日)

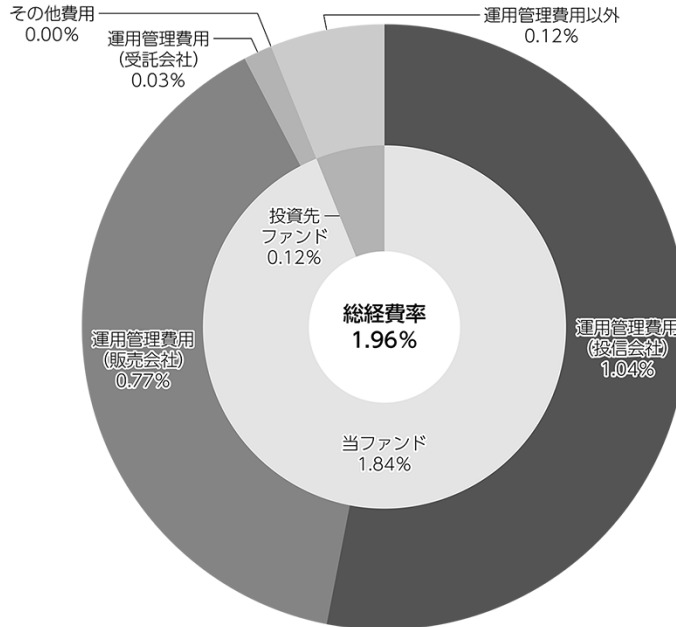
| 項 目                   | 当 期      |            | 項 目 の 概 要                                    |
|-----------------------|----------|------------|----------------------------------------------|
|                       | 金 額      | 比 率        |                                              |
| (a) 信 託 報 酬           | 円<br>160 | %<br>0.921 | (a)信託報酬＝期中の平均基準価額×信託報酬率                      |
| ( 投 信 会 社 )           | ( 91 )   | (0.521)    | 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 )           | ( 67 )   | (0.384)    | 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 )    | (0.016)    | ファンドの財産の保管・管理、委託会社からの指図の実行等                  |
| (b) そ の 他 費 用         | 0        | 0.001      | (b)その他費用＝期中のその他費用÷期中の平均受益権口数                 |
| ( 監 査 費 用 )           | ( 0 )    | (0.001)    | 監査費用は、監査法人等に支払うファンドの監査に係る費用                  |
| 合 計                   | 160      | 0.922      |                                              |
| 期中の平均基準価額は、17,393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)

## ○総経費率

当期中の運用・管理にかかった費用の総額（原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。）を期中の平均受益権口数に期中の平均基準価額（1口当たり）を乗じた数で除した総経費率（年率）は1.96%です。



(単位: %)

|                      |      |
|----------------------|------|
| 総経費率 (①+②+③)         | 1.96 |
| ①当ファンドの費用の比率         | 1.84 |
| ②投資先ファンドの運用管理費用の比率   | —    |
| ③投資先ファンドの運用管理費用以外の比率 | 0.12 |

(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) 当ファンドの費用は、原則として、募集手数料、売買委託手数料および有価証券取引税を含みません。

(注) 投資先ファンドの費用は、投資先ファンドの開示基準に基づき算出したものです。

(注) 各比率は、年率換算した値です。

(注) 投資先ファンドとは、当ファンドが組み入れている投資信託証券等（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) 当ファンドのその他費用には、監査法人等に支払うファンドの監査に係る費用が含まれます。

(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) 投資先ファンドの純資産総額等によっては、投資先ファンドの運用管理費用以外の比率が高まる場合があります。

(注) 投資先ファンドの費用は、交付運用報告書作成時点において、委託会社が知りうる情報をもとに作成しています。

(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

(2024年10月17日～2025年 4月16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 (USD) | 口       | 千円        | 口       | 千円        |
|     |                                  | 988,032 | 9,685,913 | 546,989 | 5,343,710 |

\*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

(2024年10月17日～2025年 4月16日)

該当事項はございません。

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

○組入資産の明細

(2025年 4月16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 (USD) |  | 10,471,309 | 10,912,352 | 99,193,279 | 98.5 |
| 合 計                              |  | 10,471,309 | 10,912,352 | 99,193,279 | 98.5 |

\*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 |
|                      |  | 千口      | 千口    | 千円    |
| 野村マネーポートフォリオ マザーファンド |  | 0       | 0     | 0.999 |

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

○投資信託財産の構成

(2025年4月16日現在)

| 項 目                  | 当 期 末            |           |
|----------------------|------------------|-----------|
|                      | 評 価 額            | 比 率       |
| 投資信託受益証券             | 千円<br>99,193,279 | %<br>97.3 |
| 野村マネーポートフォリオ マザーファンド | 0.999            | 0.0       |
| コール・ローン等、その他         | 2,742,587        | 2.7       |
| 投資信託財産総額             | 101,935,866      | 100.0     |

\*金額の単位未満は切り捨て。ただし、金額が単位未満の場合は小数で記載。

○資産、負債、元本及び基準価額の状況 (2025年4月16日現在)

| 項 目                       | 当 期 末           |
|---------------------------|-----------------|
|                           | 円               |
| (A) 資産                    | 101,935,866,744 |
| コール・ローン等                  | 2,688,710,026   |
| 投資信託受益証券(評価額)             | 99,193,279,680  |
| 野村マネーポートフォリオ マザーファンド(評価額) | 999             |
| 未収入金                      | 53,840,070      |
| 未収利息                      | 35,969          |
| (B) 負債                    | 1,212,643,950   |
| 未払金                       | 15,396,555      |
| 未払収益分配金                   | 61,659,539      |
| 未払解約金                     | 159,352,916     |
| 未払信託報酬                    | 975,074,199     |
| その他未払費用                   | 1,160,741       |
| (C) 純資産総額(A－B)            | 100,723,222,794 |
| 元本                        | 61,659,539,106  |
| 次期繰越損益金                   | 39,063,683,688  |
| (D) 受益権総口数                | 61,659,539,106口 |
| 1万円当たり基準価額(C／D)           | 16,335円         |

(注) 期首元本額は60,670,816,401円、期中追加設定元本額は8,738,338,937円、期中一部解約元本額は7,749,616,232円、1口当たり純資産額は1.6335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313,798,583円。

○損益の状況 (2024年10月17日～2025年4月16日)

| 項 目              | 当 期               |
|------------------|-------------------|
|                  | 円                 |
| (A) 配当等収益        | 3,712,371,916     |
| 受取配当金            | 3,709,297,015     |
| 受取利息             | 3,074,901         |
| (B) 有価証券売買損益     | △ 6,493,603,597   |
| 売買益              | 93,485,437        |
| 売買損              | △ 6,587,089,034   |
| (C) 信託報酬等        | △ 976,234,940     |
| (D) 当期損益金(A＋B＋C) | △ 3,757,466,621   |
| (E) 前期繰越損益金      | 13,907,347,971    |
| (F) 追加信託差損益金     | 28,975,461,877    |
| (配当等相当額)         | ( 37,822,865,153) |
| (売買損益相当額)        | (△ 8,847,403,276) |
| (G) 計(D＋E＋F)     | 39,125,343,227    |
| (H) 収益分配金        | △ 61,659,539      |
| 次期繰越損益金(G＋H)     | 39,063,683,688    |
| 追加信託差損益金         | 28,975,461,877    |
| (配当等相当額)         | ( 37,822,865,153) |
| (売買損益相当額)        | (△ 8,847,403,276) |
| 分配準備積立金          | 17,394,861,371    |
| 繰越損益金            | △ 7,306,639,560   |

\*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 (2024年10月17日～2025年4月16日) は以下の通りです。

| 項 目                          | 当 期                        |
|------------------------------|----------------------------|
|                              | 2024年10月17日～<br>2025年4月16日 |
| a. 配当等収益(経費控除後)              | 2,736,136,976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             | 37,822,865,153円            |
| d. 信託約款に定める分配準備積立金           | 14,720,383,934円            |
| e. 分配対象収益(a+b+c+d)           | 55,279,386,063円            |
| f. 分配対象収益(1万口当たり)            | 8,965円                     |
| g. 分配金                       | 61,659,539円                |
| h. 分配金(1万口当たり)               | 10円                        |

○分配金のお知らせ

|                |     |
|----------------|-----|
| 1万口当たり分配金(税込み) | 10円 |
|----------------|-----|

※分配落ち後の基準価額が個別元本と同額または上回る場合、分配金は全額普通分配金となります。  
※分配前の基準価額が個別元本を上回り、分配後の基準価額が個別元本を下回る場合、分配金は個別元本を上回る部分が普通分配金、下回る部分が元本払戻金(特別分配金)となります。  
※分配前の基準価額が個別元本と同額または下回る場合、分配金は全額元本払戻金(特別分配金)となります。

○お知らせ

- ①信託期間を5年更新し、信託期間終了日を2031年4月16日とする所要の約款変更を行ないました。 <変更適用日：2025年1月10日>
- ②「投資信託及び投資法人に関する法律」の一部改正に伴い、運用報告書の電子交付に関する条文を変更する所要の約款変更を行ないました。 <変更適用日：2025年4月1日>

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

2024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、資産担保证券、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、資産担保证券、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<br>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<br>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<br>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

2024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          | \$ | 23,886 |
| 受取配当(外国税額控除後) |    | 0      |
| 雑収入           |    | 0      |
| 収益合計          |    | 23,886 |

## 費用:

|                        |  |        |
|------------------------|--|--------|
| 投資顧問報酬 - W (USD)       |  | 164    |
| 運用報酬 - M (JPY 投資顧問)    |  | 801    |
| 運用報酬 - M (USD 投資顧問)    |  | 469    |
| 運用報酬 - P (JPY)         |  | 192    |
| 運用報酬 - R (USD)         |  | 131    |
| 運用報酬 - S (USD)         |  | 168    |
| 運用報酬 - T (JPY)         |  | 4,971  |
| 運用報酬 - U2 (JPY)        |  | 258    |
| 運用報酬 - X (JPY)         |  | 28     |
| 管理報酬 - R (USD)         |  | 40     |
| 管理報酬 - S (USD)         |  | 52     |
| 管理報酬 - W (USD)         |  | 51     |
| 分配支払手数料 - M (JPY 投資顧問) |  | 695    |
| 分配支払手数料 - M (USD 投資顧問) |  | 407    |
| 分配支払手数料 - P (JPY)      |  | 192    |
| 代理店報酬 - M (JPY 投資顧問)   |  | 53     |
| 代理店報酬 - M (USD 投資顧問)   |  | 31     |
| 法務費用                   |  | 0      |
| 支払利息                   |  | 2,642  |
| 雑費用                    |  | 9      |
| 費用合計                   |  | 11,354 |

## 純投資損益

12,532

## 当期実現損益:

|              |  |           |
|--------------|--|-----------|
| 投資有価証券       |  | 175       |
| 関連投資         |  | 330,640   |
| 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 |  | (149,396) |
| 外貨通貨         |  | 2,044     |
| 当期実現損益       |  | 183,463   |

## 当期末実現評価損益:

|              |  |           |
|--------------|--|-----------|
| 投資有価証券       |  | 51        |
| 関連投資         |  | 980,416   |
| 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 |  | (257,115) |
| 外貨建資産および負債   |  | (144)     |
| 当期末実現評価損益    |  | 723,208   |
| 当期損益         |  | 906,671   |

## 運用の結果による純資産の増減額

|  |    |         |
|--|----|---------|
|  | \$ | 919,203 |
|--|----|---------|

## \*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。

(単位:千 1口単位を除く)

## 期末純資産総額

|        |    |           |
|--------|----|-----------|
| N(JPY) | \$ | 3,635,150 |
| N(USD) |    | 3,550,826 |

## 期末現在発行済受益証券数

|        |  |        |
|--------|--|--------|
| N(JPY) |  | 79,573 |
| N(USD) |  | 55,396 |

## 期末1口当たり純資産価格

|        |    |       |
|--------|----|-------|
| N(JPY) | \$ | 45.68 |
| N(USD) |    | 64.10 |

※PIMCO バミューダ・インカム・ファンド(M)の期末純資産額は11,690,878千米ドル。

## 組入資産の明細

(金額の単位は千\*、ただし、株式、契約、受益証券およびオンス(もしあれば)の数を除く)

2024年10月31日

|        |        |
|--------|--------|
| 額面金額   | 評価額    |
| (単位:千) | (単位:千) |

|                                                     |    |         |                |
|-----------------------------------------------------|----|---------|----------------|
| <b>投資有価証券 6.1%</b>                                  |    |         |                |
| <b>短期金融商品 6.1%</b>                                  |    |         |                |
| <b>定期預金 0.0%</b>                                    |    |         |                |
| <b>Australia and New Zealand Banking Group Ltd.</b> |    |         |                |
| 4.330% due 11/01/2024                               | \$ | 16      | \$ 16          |
| <b>Brown Brothers Harriman &amp; Co.</b>            |    |         |                |
| 4.330% due 11/01/2024                               |    | 27      | 27             |
| <b>Citibank N.A.</b>                                |    |         |                |
| 4.330% due 11/01/2024                               |    | 168     | 168            |
| <b>DBS Bank Ltd.</b>                                |    |         |                |
| 4.330% due 11/01/2024                               |    | 104     | 104            |
| <b>DnB Bank ASA</b>                                 |    |         |                |
| 4.330% due 11/01/2024                               |    | 59      | 59             |
| <b>JPMorgan Chase Bank N.A.</b>                     |    |         |                |
| 4.330% due 11/01/2024                               |    | 409     | 409            |
| <b>Royal Bank of Canada</b>                         |    |         |                |
| 4.330% due 11/01/2024                               |    | 2       | 2              |
| <b>Sumitomo Mitsui Banking Corp.</b>                |    |         |                |
| 0.010% due 11/01/2024                               | ¥  | 5       | 0              |
| 4.330% due 11/01/2024                               | \$ | 163     | 163            |
| <b>Sumitomo Mitsui Trust Bank Ltd.</b>              |    |         |                |
| 0.010% due 11/01/2024                               | ¥  | 3       | 0              |
| 4.330% due 11/01/2024                               | \$ | 116     | 116            |
|                                                     |    |         | <b>1,064</b>   |
| <b>米財務省証券 6.1%</b>                                  |    |         |                |
| 4.537% due 12/24/2024 (a)                           |    | 20,700  | 20,561         |
| 4.565% due 01/23/2025 (a)                           |    | 179,200 | 177,369        |
| 4.573% due 01/16/2025 (a)                           |    | 59,279  | 58,722         |
| 4.620% due 11/29/2024 (b)                           |    | 17,700  | 17,637         |
| 4.640% due 12/17/2024 (a)                           |    | 63,585  | 63,214         |
| 4.662% due 12/10/2024 (b)                           |    | 9,800   | 9,751          |
| 4.688% due 12/03/2024 (a)                           |    | 248,226 | 247,218        |
| 4.689% due 11/26/2024 (a)                           |    | 141,094 | 140,644        |
| 4.874% due 11/12/2024 (b)                           |    | 582     | 581            |
|                                                     |    |         | <b>735,697</b> |
| <b>短期金融商品合計</b>                                     |    |         | <b>736,761</b> |
| <b>(取得原価 \$736,691)</b>                             |    |         |                |
| <b>投資有価証券合計</b>                                     |    |         | <b>736,761</b> |
| <b>(取得原価 \$736,691)</b>                             |    |         |                |

|                          | 口数          | 評価額<br>(単位:千) |
|--------------------------|-------------|---------------|
| 関連投資 96.8%               |             |               |
| その他の投資会社 96.8%           |             |               |
| PIMCO パミューダ・インカム・ファンド(M) |             |               |
| (取得原価 \$10,463,660)      | 699,522,038 | 11,605,071    |
| 関連投資合計                   |             | 11,605,071    |
| (取得原価 \$10,463,660)      |             |               |
| 投資合計 102.9%              |             | \$ 12,341,832 |
| (取得原価 \$11,200,351)      |             |               |
| 金融デリバティブ商品 (3.2%)        |             | (381,010)     |
| (取得原価またはプレミアム \$0)       |             |               |
| その他の資産および負債 0.3%         |             | 35,382        |
| 純資産 100.0%               |             | \$ 11,996,204 |

投資有価証券明細表に対する注記(金額単位:千米ドル)

- (a) クーボンは加重平均最終利回りである。  
(b) クーボンは最終利回りである。

◎店頭金融デリバティブ商品

2024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  | 11/2024 | JPY  | 221,569 | \$ 1,444   | \$ 0 (11) |
| BPS  | 11/2024 |      | 598,604 | 3,930      | 0 (1)     |
| BPS  | 11/2024 | \$   | 643     | JPY 98,742 | 5 0       |
| BPS  | 11/2024 |      | 111     | 16,961     | 0 0       |
| BPS  | 11/2024 |      | 160     | 24,337     | 0 0       |
| MYI  | 11/2024 | JPY  | 162,725 | \$ 1,063   | 0 (5)     |
| MYI  | 11/2024 | \$   | 473     | JPY 72,469 | 3 0       |
| MYI  | 11/2024 |      | 63      | 9,713      | 0 0       |
|      |         |      |         | \$ 8       | \$ (17)   |

●F (JPY)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、R2 (JPY)クラス、S (JPY)クラス、T (JPY)クラス、U2 (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         | 11/2024 | JPY  | 1,611,847   | \$   | 11,043      | \$ 460    | \$ 0         |
| BOA         | 11/2024 | \$   | 129,722     | JPY  | 18,561,234  | 0         | (7,854)      |
| BPS         | 11/2024 | JPY  | 410,969,456 | \$   | 2,682,032   | 0         | (16,294)     |
| BPS         | 11/2024 | \$   | 181,624     | JPY  | 25,783,856  | 0         | (12,333)     |
| BPS         | 12/2024 |      | 2,610,617   |      | 398,647,647 | 16,250    | 0            |
| BRC         | 11/2024 | JPY  | 2,162,616   | \$   | 14,751      | 552       | 0            |
| BRC         | 11/2024 | \$   | 51,508      | JPY  | 7,365,379   | 0         | (3,148)      |
| CBK         | 11/2024 |      | 2,313       |      | 342,764     | 0         | (63)         |
| FAR         | 11/2024 |      | 2,140,940   |      | 307,001,865 | 0         | (125,241)    |
| GLM         | 11/2024 | JPY  | 99,080,258  | \$   | 647,837     | 0         | (2,699)      |
| GLM         | 12/2024 | \$   | 647,837     | JPY  | 98,722,004  | 2,686     | 0            |
| JPM         | 11/2024 | JPY  | 23,669,277  | \$   | 154,746     | 0         | (661)        |
| JPM         | 12/2024 | \$   | 154,746     | JPY  | 23,584,189  | 661       | 0            |
| MBC         | 11/2024 | JPY  | 10,273,343  | \$   | 68,241      | 789       | 0            |
| MYI         | 11/2024 |      | 650,606     |      | 4,317       | 46        | 0            |
| MYI         | 11/2024 | \$   | 4,284       | JPY  | 656,743     | 28        | 0            |
| RBC         | 11/2024 | JPY  | 37,293,684  | \$   | 244,830     | 0         | (32)         |
| RBC         | 11/2024 | \$   | 161,996     | JPY  | 23,064,816  | 0         | (10,558)     |
| RBC         | 12/2024 |      | 244,830     |      | 37,159,346  | 30        | 0            |
| SCX         | 11/2024 | JPY  | 61,493,782  | \$   | 403,376     | 0         | (377)        |
| SCX         | 11/2024 | \$   | 152,508     | JPY  | 21,713,851  | 0         | (9,940)      |
| SCX         | 12/2024 |      | 401,031     |      | 60,924,079  | 425       | 0            |
| TOR         | 11/2024 |      | 1,444,555   |      | 207,880,202 | 0         | (79,665)     |
| UAG         | 11/2024 | JPY  | 274,082,427 | \$   | 1,790,773   | 0         | (8,786)      |
| UAG         | 11/2024 | \$   | 2,090,682   | JPY  | 298,007,447 | 0         | (134,037)    |
| UAG         | 12/2024 |      | 1,790,773   |      | 273,093,273 | 8,760     | 0            |
| 外国為替先渡し契約合計 |         |      |             |      |             | \$ 30,687 | \$ (411,688) |
|             |         |      |             |      |             | \$ 30,695 | \$ (411,705) |

## PIMCO バミューダ・インカム・ファンド(M)

## 組入資産の明細

(金額の単位は千\*, ただし、株式、契約、受益証券およびオンス(もしあれば)の数を除く)

|                                               |     |        |        | 2024年10月31日 |        |
|-----------------------------------------------|-----|--------|--------|-------------|--------|
|                                               |     | 額面金額   | 評価額    | 額面金額        | 評価額    |
|                                               |     | (単位:千) | (単位:千) | (単位:千)      | (単位:千) |
| 投資有価証券 157.4%                                 |     |        |        |             |        |
| バンクローン 3.2%                                   |     |        |        |             |        |
| AAdvantage Loyalty IP Ltd.                    |     |        |        |             |        |
| 9.629% due 04/20/2028                         | \$  | 3,924  | \$     | 4,042       |        |
| AI Silk Midco Ltd.                            |     |        |        |             |        |
| 8.351% due 03/04/2031                         | EUR | 3,100  |        | 3,363       |        |
| Altice France S.A.                            |     |        |        |             |        |
| 8.679% due 08/15/2028                         |     | 298    |        | 261         |        |
| 10.156% due 08/15/2028                        | \$  | 6,670  |        | 5,360       |        |
| AmSurg LLC                                    |     |        |        |             |        |
| 11.078% due 07/20/2026                        |     | 27,118 |        | 27,118      |        |
| 13.203% due 11/03/2028                        |     | 99,978 |        | 101,478     |        |
| Carnival Corp.                                |     |        |        |             |        |
| 7.435% due 10/18/2028                         |     | 1,772  |        | 1,778       |        |
| Charter Communications Operating LLC          |     |        |        |             |        |
| 6.343% due 02/01/2027                         |     | 2,697  |        | 2,697       |        |
| DIRECTV Financing LLC                         |     |        |        |             |        |
| 9.847% due 08/02/2027                         |     | 1,686  |        | 1,692       |        |
| Envalior Finance GmbH                         |     |        |        |             |        |
| 8.556% due 03/29/2030                         | EUR | 10,900 |        | 11,544      |        |
| 10.085% due 03/29/2030                        | \$  | 19,406 |        | 18,557      |        |
| Finastra USA, Inc.                            |     |        |        |             |        |
| 0.500-12.181% due 09/13/2029 (b)              |     | 639    |        | 639         |        |
| 12.181% due 09/13/2029                        |     | 6,130  |        | 6,194       |        |
| iHeartCommunications, Inc.                    |     |        |        |             |        |
| 7.800% due 05/01/2026                         |     | 46,924 |        | 39,762      |        |
| Lealand Finance Co. BV                        |     |        |        |             |        |
| 5.800% due 12/31/2027                         |     | 664    |        | 259         |        |
| 7.800% due 06/30/2027                         |     | 261    |        | 147         |        |
| Mediapro                                      |     |        |        |             |        |
| TBD% due 08/14/2029                           | EUR | 8,500  |        | 9,043       |        |
| Poseidon Bidco SAS                            |     |        |        |             |        |
| 8.345% due 03/13/2030                         |     | 16,200 |        | 13,084      |        |
| Sigma Holdco BV                               |     |        |        |             |        |
| 8.145-8.180% due 01/03/2028                   |     | 19,200 |        | 20,859      |        |
| SVF II Finco (Cayman) LP                      |     |        |        |             |        |
| 6.000% due 12/23/2025                         | \$  | 31,302 |        | 30,844      |        |
| Syniverse Holdings LLC                        |     |        |        |             |        |
| 11.604% due 05/13/2027                        |     | 24,658 |        | 24,572      |        |
| TransDigm, Inc.                               |     |        |        |             |        |
| 7.104% due 02/28/2031                         |     | 22,762 |        | 22,809      |        |
| 7.354% due 03/22/2030                         |     | 781    |        | 783         |        |
| U.S. Renal Care, Inc.                         |     |        |        |             |        |
| 9.800% due 06/20/2028                         |     | 3,124  |        | 2,892       |        |
| Westmoreland Coal Co.                         |     |        |        |             |        |
| 8.000% due 11/04/2030                         |     | 276    |        | 180         |        |
| Windstream Services LLC                       |     |        |        |             |        |
| 9.707% due 10/01/2031                         |     | 21,510 |        | 21,644      |        |
| バンクローン合計                                      |     |        |        | 371,601     |        |
| (取得原価 \$376,831)                              |     |        |        |             |        |
| 社債・約束手形 17.3%                                 |     |        |        |             |        |
| 銀行・金融 8.8%                                    |     |        |        |             |        |
| AGFC Capital Trust I                          |     |        |        |             |        |
| 6.668% due 01/15/2067                         |     | 2,200  |        | 1,457       |        |
| AIB Group PLC                                 |     |        |        |             |        |
| 6.608% due 09/13/2029                         |     | 3,500  |        | 3,681       |        |
| Alamo Re Ltd.                                 |     |        |        |             |        |
| 12.326% due 06/07/2027                        |     | 3,500  |        | 3,651       |        |
| 15.826% due 06/07/2026                        |     | 3,600  |        | 3,824       |        |
| American Assets Trust LP                      |     |        |        |             |        |
| 6.150% due 10/01/2034                         |     | 1,200  |        | 1,205       |        |
| Armor Holdco, Inc.                            |     |        |        |             |        |
| 8.500% due 11/15/2029                         |     | 200    |        | 196         |        |
| Armor RE II Ltd.                              |     |        |        |             |        |
| 14.803% due 05/07/2027                        |     | 1,300  |        | 1,364       |        |
| Army Hawaii Family Housing Trust Certificates |     |        |        |             |        |
| 5.318% due 06/15/2050                         |     | 7,800  |        | 6,043       |        |
| Avolon Holdings Funding Ltd.                  |     |        |        |             |        |
| 2.528% due 11/18/2027                         |     | 34,030 |        | 31,501      |        |
| Banca Monte dei Paschi di Siena SpA           |     |        |        |             |        |
| 1.875% due 01/09/2026                         | EUR | 7,100  |        | 7,581       |        |
| 2.625% due 04/28/2025                         |     | 800    |        | 865         |        |
| 6.750% due 03/02/2026                         |     | 12,561 |        | 13,784      |        |
| 8.000% due 01/22/2030                         |     | 5,237  |        | 5,736       |        |
| Banco Bilbao Vizcaya Argentaria S.A.          |     |        |        |             |        |
| 6.033% due 03/13/2035                         | \$  | 5,800  |        | 5,967       |        |
| Banco Santander S.A.                          |     |        |        |             |        |
| 3.250% due 04/02/2029                         | EUR | 19,500 |        | 21,098      |        |
| 3.500% due 10/02/2032                         |     | 13,800 |        | 14,768      |        |
| 6.527% due 11/07/2027                         | \$  | 11,000 |        | 11,373      |        |
| 6.607% due 11/07/2028                         |     | 8,400  |        | 8,921       |        |
| Bank of Nova Scotia                           |     |        |        |             |        |
| 4.900% due 06/04/2025 (c)(d)                  |     | 1,124  |        | 1,116       |        |
| Barclays PLC                                  |     |        |        |             |        |
| 3.941% due 01/31/2036 (e)                     | EUR | 13,000 |        | 13,955      |        |
| 4.347% due 05/08/2035                         |     | 3,600  |        | 4,012       |        |
| 4.972% due 05/16/2029                         | \$  | 2,600  |        | 2,589       |        |
| 5.335% due 09/10/2035                         |     | 9,800  |        | 9,606       |        |
| 5.674% due 03/12/2028                         |     | 2,200  |        | 2,234       |        |
| 5.690% due 03/12/2030                         |     | 8,000  |        | 8,144       |        |

|                                                     | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |                                            | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|-----------------------------------------------------|----------------|---------------|--------------------------------------------|----------------|---------------|
| 6.396% due 03/12/2028                               | 5,200          | 5,266         | 2.129% due 11/24/2026                      | \$ 1,200       | 1,163         |
| 6.490% due 09/13/2029                               | 8,500          | 8,910         | 3.547% due 09/18/2031                      | 7,400          | 6,723         |
| 6.692% due 09/13/2034                               | 9,900          | 10,699        | 3.961% due 11/26/2025                      | 3,127          | 3,123         |
| 7.437% due 11/02/2033                               | 400            | 449           | 5.403% due 09/11/2035                      | 1,400          | 1,360         |
| <b>Bayou Re Ltd.</b>                                |                |               | 6.720% due 01/18/2029                      | 2,900          | 3,023         |
| 13.050% due 04/30/2027                              | 600            | 639           | <b>Digital Dutch Finco BV</b>              |                |               |
| 23.050% due 04/30/2027                              | 700            | 774           | 3.875% due 09/13/2033                      | EUR 2,200      | 2,395         |
| <b>Blue Ridge Re Ltd.</b>                           |                |               | <b>East Lane Re VII Ltd.</b>               |                |               |
| 9.826% due 01/08/2027                               | 3,306          | 3,368         | 13.811% due 03/31/2026                     | \$ 3,400       | 3,410         |
| <b>BNP Paribas S.A.</b>                             |                |               | <b>EPR Properties</b>                      |                |               |
| 5.497% due 05/20/2030                               | 3,700          | 3,754         | 4.750% due 12/15/2026                      | 256            | 254           |
| 5.738% due 02/20/2035                               | 2,200          | 2,238         | 4.950% due 04/15/2028                      | 1,132          | 1,113         |
| 5.738% due 02/20/2035                               | 7,000          | 7,120         | <b>Everglades Re II Ltd.</b>               |                |               |
| <b>BPCE S.A.</b>                                    |                |               | 15.076% due 05/13/2027                     | 2,800          | 2,933         |
| 6.714% due 10/19/2029                               | 19,000         | 19,993        | 16.076% due 05/13/2027                     | 2,800          | 2,924         |
| 7.003% due 10/19/2034                               | 11,600         | 12,666        | 17.326% due 05/13/2027                     | 2,800          | 2,935         |
| <b>CA Immobilien Anlagen AG</b>                     |                |               | <b>GLP Capital LP</b>                      |                |               |
| 1.000% due 10/27/2025                               | EUR 3,400      | 3,588         | 5.250% due 06/01/2025                      | 650            | 649           |
| <b>CaixaBank S.A.</b>                               |                |               | 5.300% due 01/15/2029                      | 3,142          | 3,136         |
| 6.208% due 01/18/2029                               | \$ 5,400       | 5,564         | <b>Goodman U.S. Finance Three LLC</b>      |                |               |
| 6.840% due 09/13/2034                               | 7,800          | 8,439         | 3.700% due 03/15/2028                      | 2,324          | 2,220         |
| <b>Cape Lookout Re Ltd.</b>                         |                |               | <b>Hexagon IV RE Ltd.</b>                  |                |               |
| 12.576% due 04/05/2027                              | 700            | 715           | 11.719% due 01/21/2028                     | EUR 2,339      | 2,531         |
| <b>Charles River Re Ltd.</b>                        |                |               | <b>HSBC Holdings PLC</b>                   |                |               |
| 11.326% due 05/10/2027                              | 250            | 257           | 2.848% due 06/04/2031                      | \$ 2,800       | 2,483         |
| <b>CIFI Holdings Group Co. Ltd. (f)</b>             |                |               | 3.445% due 09/25/2030                      | EUR 9,200      | 9,967         |
| 4.375% due 04/12/2027                               | 300            | 39            | 3.973% due 05/22/2030                      | \$ 3,300       | 3,144         |
| 4.450% due 08/17/2026                               | 500            | 64            | 5.290% due 09/16/2032                      | GBP 6,900      | 8,679         |
| 5.950% due 10/20/2025                               | 200            | 27            | 6.254% due 03/09/2034                      | \$ 22,600      | 23,957        |
| 6.000% due 07/16/2025                               | 200            | 27            | <b>Hudson Pacific Properties LP</b>        |                |               |
| 6.450% due 11/07/2024                               | 600            | 79            | 3.250% due 01/15/2030                      | 100            | 73            |
| <b>Corestate Capital Holding S.A. (g)</b>           |                |               | 3.950% due 11/01/2027                      | 500            | 449           |
| 8.000% due 12/31/2026                               | EUR 9,205      | 4,047         | 5.950% due 02/15/2028                      | 2,200          | 1,953         |
| 10.000% due 12/31/2026                              | 1,434          | 1,400         | <b>InCaps Funding I Ltd.</b>               |                |               |
| <b>CoStar Group, Inc.</b>                           |                |               | 7.277% due 06/01/2033                      | 5,076          | 4,873         |
| 2.800% due 07/15/2030                               | \$ 11,025      | 9,631         | <b>ING Groep NV</b>                        |                |               |
| <b>Country Garden Holdings Co. Ltd. (f)</b>         |                |               | 3.500% due 09/03/2030                      | EUR 3,800      | 4,128         |
| 2.700% due 07/12/2026                               | 2,100          | 210           | 3.750% due 09/03/2035                      | 12,200         | 13,221        |
| 3.125% due 10/22/2025                               | 3,400          | 338           | 5.335% due 03/19/2030                      | \$ 5,700       | 5,775         |
| 3.875% due 10/22/2030                               | 1,700          | 172           | <b>Integrity Re Ltd.</b>                   |                |               |
| <b>Credicorp Capital Sociedad Titulizadora S.A.</b> |                |               | 21.550% due 06/06/2026                     | 1,200          | 984           |
| 10.100% due 12/15/2043                              | PEN 3,000      | 830           | 27.550% due 06/06/2026                     | 600            | 441           |
| <b>Credit Suisse Group AG AT1 Claim (f)</b>         |                |               | <b>Intesa Sanpaolo SpA</b>                 |                |               |
| 9.046% due 11/19/2025                               | \$ 9,046       | 1,153         | 7.200% due 11/28/2033                      | 7,300          | 8,059         |
| <b>Cromwell Ereit Lux Finco Sarl</b>                |                |               | 7.800% due 11/28/2053                      | 1,700          | 1,958         |
| 2.125% due 11/19/2025                               | EUR 433        | 461           | <b>Iridium Capital PLC</b>                 |                |               |
| <b>Deloitte LLP (e)</b>                             |                |               | 9.250% due 06/18/2029                      | EUR 10,600     | 12,011        |
| 5.250% due 01/30/2030                               | \$ 11,300      | 11,300        | <b>Janus Henderson U.S. Holdings, Inc.</b> |                |               |
| 5.410% due 01/30/2032                               | 11,100         | 11,100        | 5.450% due 09/10/2034                      | \$ 3,100       | 3,009         |
| <b>Deutsche Bank AG</b>                             |                |               | <b>KBC Group NV</b>                        |                |               |
| 1.375% due 02/17/2032                               | EUR 8,500      | 7,984         | 6.324% due 09/21/2034                      | 4,000          | 4,238         |
| 1.750% due 11/19/2030                               | 6,200          | 6,112         |                                            |                |               |

|                                                | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|------------------------------------------------|----------------|---------------|
| Kennedy Wilson Europe Real Estate Ltd.         |                |               |
| 3.250% due 11/12/2025                          | EUR 1,400      | 1,485         |
| Kizuna RE III Pte Ltd.                         |                |               |
| 7.326% due 04/09/2029                          | \$ 600         | 610           |
| Lloyds Banking Group PLC                       |                |               |
| 5.679% due 01/05/2035                          | 5,500          | 5,575         |
| Longleaf Pine Re Ltd.                          |                |               |
| 22.061% due 05/25/2027                         | 1,900          | 2,096         |
| Marex Group PLC                                |                |               |
| 6.404% due 11/04/2029 (e)                      | 2,200          | 2,205         |
| Morgan Stanley                                 |                |               |
| 3.790% due 03/21/2030                          | EUR 5,100      | 5,626         |
| 3.955% due 03/21/2035                          | 4,100          | 4,514         |
| 5.042% due 07/19/2030                          | \$ 14,200      | 14,248        |
| Morgan Stanley Bank N.A.                       |                |               |
| 4.447% due 10/15/2027                          | 8,400          | 8,358         |
| 4.968% due 07/14/2028                          | 2,800          | 2,816         |
| 5.527% due 10/15/2027                          | 7,200          | 7,220         |
| Mutual of Omaha Cos. Global Funding            |                |               |
| 4.750% due 10/15/2029                          | 3,900          | 3,854         |
| Nationwide Building Society                    |                |               |
| 3.960% due 07/18/2030                          | 5,600          | 5,325         |
| 4.302% due 03/08/2029                          | 12,500         | 12,203        |
| 4.500% due 11/01/2026                          | EUR 12,200     | 13,645        |
| Nature Coast Re Ltd.                           |                |               |
| 14.576% due 12/07/2026                         | \$ 2,400       | 2,478         |
| NatWest Group PLC                              |                |               |
| 4.445% due 05/08/2030                          | 17,600         | 17,094        |
| 5.076% due 01/27/2030                          | 16,500         | 16,457        |
| 5.778% due 03/01/2035                          | 6,500          | 6,640         |
| 6.016% due 03/02/2034                          | 13,100         | 13,704        |
| Nykredit Realkredit A/S                        |                |               |
| 3.500% due 07/10/2031                          | EUR 11,200     | 12,038        |
| Orange Capital RE DAC                          |                |               |
| 10.750% due 01/08/2027                         | 2,100          | 2,270         |
| Panama Infrastructure Receivable Purchaser PLC |                |               |
| 0.000% due 04/05/2032                          | \$ 15,040      | 10,387        |
| Polestar Re Ltd.                               |                |               |
| 15.053% due 01/07/2028                         | 1,600          | 1,598         |
| 17.803% due 01/07/2027                         | 5,500          | 5,678         |
| Preferred Term Securities XVIII Ltd.           |                |               |
| 5.573% due 09/23/2035                          | 19             | 19            |
| Preferred Term Securities XXIV Ltd.            |                |               |
| 5.508% due 03/22/2037                          | 632            | 575           |
| 5.588% due 03/22/2037                          | 4,775          | 3,844         |
| Preferred Term Securities XXV Ltd.             |                |               |
| 5.498% due 06/22/2037                          | 16,368         | 14,813        |
| Preferred Term Securities XXVI Ltd.            |                |               |
| 5.508% due 09/22/2037                          | 25,461         | 22,660        |
| Prime Property Fund LLC                        |                |               |
| 5.440% due 09/30/2031                          | 12,400         | 12,214        |

|                                        | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|----------------------------------------|----------------|---------------|
| Prologis International Funding II S.A. |                |               |
| 3.700% due 10/07/2034                  | EUR 7,800      | 8,424         |
| Purple Re Ltd.                         |                |               |
| 13.553% due 06/07/2027                 | \$ 2,100       | 2,178         |
| Quercus Re DAC                         |                |               |
| 11.056% due 07/08/2027                 | EUR 300        | 323           |
| Sabine Re Ltd.                         |                |               |
| 12.813% due 04/07/2027                 | \$ 700         | 731           |
| Santander Holdings USA, Inc.           |                |               |
| 5.353% due 09/06/2030                  | 5,000          | 4,951         |
| Santander UK Group Holdings PLC        |                |               |
| 2.469% due 01/11/2028                  | 1,000          | 943           |
| 3.823% due 11/03/2028                  | 3,400          | 3,280         |
| 4.858% due 09/11/2030                  | 5,700          | 5,617         |
| 6.534% due 01/10/2029                  | 9,900          | 10,298        |
| 7.482% due 08/29/2029                  | GBP 4,200      | 5,753         |
| Societe Generale S.A.                  |                |               |
| 6.691% due 01/10/2034                  | \$ 15,100      | 15,933        |
| Suci Second Investment Co.             |                |               |
| 4.375% due 09/10/2027                  | 22,300         | 22,015        |
| Sunac China Holdings Ltd. (g)          |                |               |
| 6.000% due 09/30/2025                  | 31             | 5             |
| 6.250% due 09/30/2026                  | 31             | 5             |
| 6.500% due 09/30/2027                  | 62             | 10            |
| 6.750% due 09/30/2028                  | 93             | 14            |
| 7.000% due 09/30/2029                  | 94             | 13            |
| 7.250% due 09/30/2030                  | 44             | 6             |
| SVB Financial Group                    |                |               |
| 3.125% due 06/05/2030 (f)              | 100            | 59            |
| Taranis Reinsurance DAC                |                |               |
| 9.219% due 01/21/2028                  | EUR 1,400      | 1,500         |
| 11.388% due 01/21/2028                 | 2,000          | 2,196         |
| Torrey Pines Re Ltd.                   |                |               |
| 10.553% due 06/07/2027                 | \$ 1,500       | 1,565         |
| 11.803% due 06/07/2027                 | 900            | 931           |
| 13.553% due 06/05/2026                 | 500            | 518           |
| Türkiye İş Bankası A/S                 |                |               |
| 2.900% due 11/15/2034                  | 8,400          | 8,400         |
| U.S. Capital Funding VI Ltd.           |                |               |
| 5.218% due 07/10/2043                  | 17,981         | 14,835        |
| UBS AG                                 |                |               |
| 5.500% due 08/20/2026                  | EUR 14,000     | 15,871        |
| 7.500% due 02/15/2028                  | \$ 10,500      | 11,320        |
| UBS Group AG                           |                |               |
| 3.091% due 05/14/2032                  | 2,850          | 2,514         |
| 3.750% due 03/26/2025                  | 6,200          | 6,175         |
| 3.869% due 01/12/2029                  | 31,650         | 30,624        |
| 4.194% due 04/01/2031                  | 9,150          | 8,739         |
| 4.988% due 08/05/2033                  | 10,400         | 10,271        |
| 5.699% due 02/08/2035                  | 1,500          | 1,537         |
| 5.959% due 01/12/2034                  | 15,900         | 16,566        |

|                                      | 額面金額<br>(単位:千) | 評価額<br>(単位:千)    |
|--------------------------------------|----------------|------------------|
| 6.301% due 09/22/2034                | 4,900          | 5,235            |
| 6.327% due 12/22/2027                | 10,000         | 10,294           |
| 6.442% due 08/11/2028                | 3,360          | 3,489            |
| 6.537% due 08/12/2033                | 22,110         | 23,758           |
| 7.750% due 03/01/2029 EUR            | 3,540          | 4,365            |
| 9.016% due 11/15/2033 \$             | 4,350          | 5,366            |
| <b>Uniti Group LP</b>                |                |                  |
| 6.500% due 02/15/2029                | 2,280          | 1,965            |
| 10.500% due 02/15/2028               | 6,545          | 6,978            |
| <b>Ursa Re Ltd.</b>                  |                |                  |
| 10.076% due 12/07/2026               | 4,200          | 4,385            |
| 13.326% due 12/07/2026               | 5,300          | 5,599            |
| <b>VICI Properties LP</b>            |                |                  |
| 3.500% due 02/15/2025                | 4,784          | 4,757            |
| 3.750% due 02/15/2027                | 4,300          | 4,160            |
| 4.125% due 08/15/2030                | 5,684          | 5,272            |
| 4.250% due 12/01/2026                | 3,600          | 3,534            |
| 4.625% due 12/01/2029                | 3,600          | 3,461            |
| <b>Voyager Aviation Holdings LLC</b> |                |                  |
| 8.500% due 05/09/2026 (f)            | 2,029          | 0                |
| <b>Wells Fargo &amp; Co.</b>         |                |                  |
| 2.393% due 06/02/2028                | 3,300          | 3,104            |
| <b>Winston RE Ltd.</b>               |                |                  |
| 16.300% due 02/26/2027               | 500            | 452              |
|                                      |                | <b>1,025,921</b> |

**工業 4.0%**

|                                                             |        |        |
|-------------------------------------------------------------|--------|--------|
| <b>Air Canada 2020-2 Class A Pass-Through Trust</b>         |        |        |
| 5.250% due 04/01/2029                                       | 1,567  | 1,565  |
| <b>Alaska Airlines 2020-1 Class A Pass-Through Trust</b>    |        |        |
| 4.800% due 08/15/2027                                       | 2,935  | 2,911  |
| <b>Amdocs Ltd.</b>                                          |        |        |
| 2.538% due 06/15/2030                                       | 3,200  | 2,798  |
| <b>American Airlines 2013-1 Class A Pass-Through Trust</b>  |        |        |
| 4.000% due 07/15/2025                                       | 69     | 68     |
| <b>American Airlines 2014-1 Class A Pass-Through Trust</b>  |        |        |
| 3.700% due 10/01/2026                                       | 1,689  | 1,639  |
| <b>American Airlines 2015-1 Class A Pass-Through Trust</b>  |        |        |
| 3.375% due 05/01/2027                                       | 1,265  | 1,219  |
| <b>American Airlines 2016-1 Class AA Pass-Through Trust</b> |        |        |
| 3.575% due 01/15/2028                                       | 1,363  | 1,315  |
| <b>American Airlines 2016-2 Class AA Pass-Through Trust</b> |        |        |
| 3.200% due 06/15/2028                                       | 717    | 676    |
| <b>American Airlines 2017-2 Class AA Pass-Through Trust</b> |        |        |
| 3.350% due 10/15/2029                                       | 311    | 293    |
| <b>BAT Capital Corp.</b>                                    |        |        |
| 6.343% due 08/02/2030                                       | 1,200  | 1,267  |
| 6.421% due 08/02/2033                                       | 1,000  | 1,065  |
| <b>Boeing Co.</b>                                           |        |        |
| 2.196% due 02/04/2026                                       | 18,488 | 17,811 |
| 2.750% due 02/01/2026                                       | 25,140 | 24,382 |

|                                                           | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|-----------------------------------------------------------|----------------|---------------|
| 6.259% due 05/01/2027                                     | 4,580          | 4,687         |
| 6.298% due 05/01/2029                                     | 1,900          | 1,969         |
| 6.528% due 05/01/2034                                     | 2,000          | 2,110         |
| <b>British Airways 2019-1 Class AA Pass-Through Trust</b> |                |               |
| 3.300% due 12/15/2032                                     | 79             | 73            |
| <b>Broadcom, Inc.</b>                                     |                |               |
| 2.450% due 02/15/2031                                     | 7,400          | 6,393         |
| 3.469% due 04/15/2034                                     | 3,633          | 3,172         |
| <b>Burberry Group PLC</b>                                 |                |               |
| 5.750% due 06/20/2030 GBP                                 | 300            | 368           |
| <b>Carvana Co. (g)</b>                                    |                |               |
| 13.000% due 06/01/2030 \$                                 | 19,380         | 21,146        |
| 14.000% due 06/01/2031                                    | 23,139         | 27,609        |
| <b>CVS Pass-Through Trust</b>                             |                |               |
| 5.773% due 01/10/2033                                     | 118            | 117           |
| 7.507% due 01/10/2032                                     | 466            | 492           |
| 8.353% due 07/10/2031                                     | 464            | 498           |
| <b>Energy Transfer LP</b>                                 |                |               |
| 4.950% due 05/15/2028                                     | 424            | 425           |
| <b>Exela Intermediate LLC</b>                             |                |               |
| 11.500% due 04/15/2026 (g)                                | 572            | 96            |
| <b>Ford Motor Credit Co. LLC</b>                          |                |               |
| 2.700% due 08/10/2026                                     | 2,208          | 2,108         |
| 3.815% due 11/02/2027                                     | 13,078         | 12,485        |
| 4.125% due 08/17/2027                                     | 32,337         | 31,259        |
| 4.542% due 08/01/2026                                     | 25,740         | 25,391        |
| 5.800% due 03/08/2029                                     | 7,900          | 7,911         |
| 5.850% due 05/17/2027                                     | 1,610          | 1,626         |
| <b>Greene King Finance PLC</b>                            |                |               |
| 3.593% due 03/15/2035 GBP                                 | 1,833          | 2,129         |
| 4.064% due 03/15/2035                                     | 492            | 579           |
| 5.106% due 03/15/2034                                     | 121            | 151           |
| 6.899% due 12/15/2034                                     | 4,156          | 4,626         |
| <b>Haleon UK Capital PLC</b>                              |                |               |
| 4.625% due 09/18/2033                                     | 1,400          | 1,735         |
| <b>HCA, Inc.</b>                                          |                |               |
| 5.450% due 04/01/2031 \$                                  | 6,200          | 6,271         |
| <b>IHG Finance LLC</b>                                    |                |               |
| 3.625% due 09/27/2031 EUR                                 | 41,500         | 44,377        |
| <b>Imperial Brands Finance PLC</b>                        |                |               |
| 3.500% due 07/26/2026 \$                                  | 1,900          | 1,853         |
| <b>JDE Peet's NV</b>                                      |                |               |
| 1.125% due 06/16/2033 EUR                                 | 2,900          | 2,552         |
| 4.500% due 01/23/2034                                     | 1,000          | 1,134         |
| <b>JetBlue 2020-1 Class A Pass-Through Trust</b>          |                |               |
| 4.000% due 11/15/2032 \$                                  | 5,628          | 5,340         |
| <b>Market Bidco Finco PLC</b>                             |                |               |
| 4.750% due 11/04/2027 EUR                                 | 8,400          | 8,899         |
| <b>Mitchells &amp; Butlers Finance PLC</b>                |                |               |
| 5.607% due 12/15/2030 \$                                  | 308            | 290           |
| 6.013% due 12/15/2028 GBP                                 | 703            | 890           |

|                                                    | 額面金額<br>(単位:千) | 評価額<br>(単位:千)  |  |
|----------------------------------------------------|----------------|----------------|--|
| <b>MTU Aero Engines AG</b>                         |                |                |  |
| 3.875% due 09/18/2031                              | EUR 1,700      | 1,882          |  |
| <b>Nissan Motor Co. Ltd.</b>                       |                |                |  |
| 3.522% due 09/17/2025                              | \$ 8,300       | 8,145          |  |
| 4.345% due 09/17/2027                              | 8,700          | 8,361          |  |
| 4.810% due 09/17/2030                              | 2,250          | 2,079          |  |
| <b>NMG Holding Co., Inc.</b>                       |                |                |  |
| 8.500% due 10/01/2028                              | 11,900         | 12,110         |  |
| <b>ONEOK, Inc.</b>                                 |                |                |  |
| 4.750% due 10/15/2031                              | 6,000          | 5,862          |  |
| 5.050% due 11/01/2034                              | 3,400          | 3,300          |  |
| 5.700% due 11/01/2054                              | 600            | 579            |  |
| 5.850% due 11/01/2064                              | 1,100          | 1,062          |  |
| <b>Roadster Finance DAC</b>                        |                |                |  |
| 2.375% due 12/08/2027                              | EUR 1,000      | 1,027          |  |
| <b>Rolls-Royce PLC</b>                             |                |                |  |
| 4.625% due 02/16/2026                              | 3,314          | 3,655          |  |
| 5.750% due 10/15/2027                              | GBP 3,199      | 4,156          |  |
| <b>Russian Railways Via RZD Capital PLC</b>        |                |                |  |
| 7.487% due 03/25/2031 (f)                          | 6,300          | 5,670          |  |
| <b>Syngenta Finance NV</b>                         |                |                |  |
| 4.892% due 04/24/2025                              | \$ 800         | 798            |  |
| <b>Times Square Hotel Trust</b>                    |                |                |  |
| 8.528% due 08/01/2026                              | 555            | 557            |  |
| <b>U.S. Renal Care, Inc.</b>                       |                |                |  |
| 10.625% due 06/28/2028                             | 2,342          | 1,961          |  |
| United Airlines 2019-2 Class AA Pass-Through Trust |                |                |  |
| 2.700% due 05/01/2032                              | 1,212          | 1,077          |  |
| United Airlines 2020-1 Class A Pass-Through Trust  |                |                |  |
| 5.875% due 10/15/2027                              | 14,421         | 14,759         |  |
| <b>Venture Global Calcasieu Pass LLC</b>           |                |                |  |
| 3.875% due 08/15/2029                              | 7,400          | 6,828          |  |
| 3.875% due 11/01/2033                              | 11,200         | 9,738          |  |
| <b>Venture Global LNG, Inc.</b>                    |                |                |  |
| 8.125% due 06/01/2028                              | 7,200          | 7,477          |  |
| 8.375% due 06/01/2031                              | 2,200          | 2,287          |  |
| 9.500% due 02/01/2029                              | 46,750         | 51,702         |  |
| 9.875% due 02/01/2032                              | 15,550         | 16,983         |  |
| <b>Veritas U.S., Inc.</b>                          |                |                |  |
| 7.500% due 09/01/2025                              | 1,950          | 1,858          |  |
|                                                    |                | <b>461,683</b> |  |

**公益事業 4.5%**

|                          |           |       |  |
|--------------------------|-----------|-------|--|
| <b>Alice France S.A.</b> |           |       |  |
| 3.375% due 01/15/2028    | EUR 1,400 | 1,165 |  |
| 5.125% due 01/15/2029    | \$ 200    | 150   |  |
| 5.125% due 07/15/2029    | 2,100     | 1,573 |  |
| 5.500% due 01/15/2028    | 3,400     | 2,642 |  |
| 5.500% due 10/15/2029    | 1,500     | 1,125 |  |
| 5.875% due 02/01/2027    | EUR 100   | 88    |  |
| 8.125% due 02/01/2027    | \$ 3,500  | 2,902 |  |

|                                                | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |  |
|------------------------------------------------|----------------|---------------|--|
| <b>BP Capital Markets BV</b>                   |                |               |  |
| 3.360% due 09/12/2031                          | EUR 900        | 969           |  |
| <b>Chile Electricity Lux Mpc II Sarl</b>       |                |               |  |
| 5.580% due 10/20/2035                          | \$ 5,500       | 5,475         |  |
| <b>Constellation Oil Services Holding S.A.</b> |                |               |  |
| 3.000% due 12/31/2026 (g)                      | 379            | 362           |  |
| <b>DISH DBS Corp.</b>                          |                |               |  |
| 5.250% due 12/01/2026                          | 22,510         | 20,877        |  |
| 5.750% due 12/01/2028                          | 14,510         | 12,705        |  |
| <b>Gazprom PJSC Via Gaz Capital S.A.</b>       |                |               |  |
| 2.250% due 11/22/2024                          | EUR 100        | 95            |  |
| 4.950% due 03/23/2027                          | \$ 1,800       | 1,161         |  |
| 4.950% due 02/06/2028                          | 1,000          | 615           |  |
| 5.150% due 02/11/2026                          | 5,700          | 3,990         |  |
| 7.288% due 08/16/2037                          | 500            | 400           |  |
| 8.625% due 04/28/2034                          | 2,372          | 1,838         |  |
| <b>Gazprom PJSC Via Gaz Finance PLC</b>        |                |               |  |
| 1.500% due 02/17/2027                          | EUR 31,800     | 19,161        |  |
| 2.950% due 04/15/2025                          | 5,000          | 4,207         |  |
| 2.950% due 01/27/2029                          | \$ 23,200      | 11,948        |  |
| <b>Intelsat Jackson Holdings S.A.</b>          |                |               |  |
| 6.500% due 03/15/2030                          | 67,993         | 64,055        |  |
| <b>Netflix, Inc.</b>                           |                |               |  |
| 3.875% due 11/15/2029                          | EUR 1,145      | 1,286         |  |
| <b>NPC Ukrenergo</b>                           |                |               |  |
| 6.875% due 11/09/2028                          | \$ 1,200       | 792           |  |
| <b>Pacific Gas &amp; Electric Co.</b>          |                |               |  |
| 2.100% due 08/01/2027                          | 1,910          | 1,777         |  |
| 2.500% due 02/01/2031                          | 2,600          | 2,232         |  |
| 2.950% due 03/01/2026                          | 8,508          | 8,280         |  |
| 3.000% due 06/15/2028                          | 11,288         | 10,578        |  |
| 3.150% due 01/01/2026                          | 15,753         | 15,411        |  |
| 3.250% due 06/01/2031                          | 3,800          | 3,393         |  |
| 3.300% due 03/15/2027                          | 3,838          | 3,700         |  |
| 3.300% due 12/01/2027                          | 14,666         | 13,991        |  |
| 3.450% due 07/01/2025                          | 12,102         | 11,978        |  |
| 3.500% due 06/15/2025                          | 8,068          | 7,991         |  |
| 3.750% due 07/01/2028                          | 13,613         | 13,080        |  |
| 4.200% due 03/01/2029                          | 9,900          | 9,586         |  |
| 4.400% due 03/01/2032                          | 7,300          | 6,923         |  |
| 4.500% due 07/01/2040                          | 4,463          | 3,873         |  |
| 4.550% due 07/01/2030                          | 50,195         | 48,754        |  |
| 4.650% due 08/01/2028                          | 100            | 99            |  |
| <b>PacifiCorp</b>                              |                |               |  |
| 5.800% due 01/15/2055                          | 2,800          | 2,804         |  |
| <b>Petroleos de Venezuela S.A.</b>             |                |               |  |
| 5.375% due 04/12/2027                          | 11,932         | 1,186         |  |
| 5.500% due 04/12/2037                          | 10,372         | 1,027         |  |
| 6.000% due 11/15/2026                          | 13,183         | 1,285         |  |
| 6.000% due 05/16/2034                          | 8,283          | 799           |  |
| 9.000% due 11/17/2031                          | 400            | 41            |  |

|                                            | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|--------------------------------------------|----------------|---------------|
| 9.750% due 05/17/2035                      | 4,730          | 537           |
| <b>Petroleos Mexicanos</b>                 |                |               |
| 5.950% due 01/28/2031                      | 5,319          | 4,588         |
| 6.700% due 02/16/2032                      | 58,087         | 51,696        |
| 6.950% due 01/28/2060                      | 6,116          | 4,362         |
| 7.690% due 01/23/2050                      | 1,570          | 1,219         |
| <b>Prosus NV</b>                           |                |               |
| 1.985% due 07/13/2033                      | EUR 5,600      | 5,130         |
| 2.085% due 01/19/2030                      | 4,200          | 4,182         |
| 3.061% due 07/13/2031                      | \$ 9,600       | 8,209         |
| 4.193% due 01/19/2032                      | 4,000          | 3,638         |
| <b>Rio Oil Finance Trust Series 2014-3</b> |                |               |
| 9.750% due 01/06/2027                      | 316            | 327           |
| <b>Rio Oil Finance Trust Series 2018-1</b> |                |               |
| 8.200% due 04/06/2028                      | 1,749          | 1,797         |
| <b>Saudi Arabian Oil Co.</b>               |                |               |
| 5.250% due 07/17/2034                      | 5,200          | 5,210         |
| 5.750% due 07/17/2054                      | 7,200          | 6,960         |
| 5.875% due 07/17/2064                      | 8,800          | 8,476         |
| <b>Sprint Capital Corp.</b>                |                |               |
| 8.750% due 03/15/2032                      | 2,200          | 2,663         |
| <b>Sprint Spectrum Co. LLC</b>             |                |               |
| 5.152% due 03/20/2028                      | 1,931          | 1,944         |
| <b>Systems Energy Resources, Inc.</b>      |                |               |
| 2.140% due 12/09/2025                      | 6,100          | 5,902         |
| <b>Thames Water Utilities Finance PLC</b>  |                |               |
| 0.875% due 01/31/2028                      | EUR 5,800      | 4,809         |
| 1.250% due 01/31/2032                      | 1,800          | 1,475         |
| 1.604% due 12/23/2027                      | \$ 1,400       | 1,022         |
| 2.625% due 01/24/2032                      | GBP 2,800      | 2,713         |
| 3.500% due 02/25/2028                      | 1,000          | 1,002         |
| 4.000% due 06/19/2025                      | 2,600          | 2,705         |
| 4.000% due 04/18/2027                      | EUR 1,800      | 1,518         |
| 4.375% due 01/18/2031                      | 13,000         | 11,059        |
| 4.375% due 07/03/2034                      | GBP 2,500      | 2,496         |
| 5.125% due 09/28/2037                      | 1,430          | 1,462         |
| 5.500% due 02/11/2041                      | 2,400          | 2,470         |
| 6.500% due 02/09/2032                      | 500            | 513           |
| 7.125% due 04/30/2031                      | 1,500          | 1,557         |
| 7.750% due 04/30/2044                      | 1,400          | 1,476         |
| 8.250% due 04/25/2040                      | 1,775          | 1,897         |
| <b>Topaz Solar Farms LLC</b>               |                |               |
| 4.875% due 09/30/2039                      | \$ 4,765       | 4,360         |
| 5.750% due 09/30/2039                      | 6,843          | 6,822         |
| <b>Valaris Ltd.</b>                        |                |               |
| 8.375% due 04/30/2030                      | 1,166          | 1,184         |
| <b>Windstream Escrow LLC</b>               |                |               |
| 7.750% due 08/15/2028                      | 13,507         | 13,594        |
| 8.250% due 10/01/2031                      | 11,640         | 11,794        |
| <b>Woodside Finance Ltd.</b>               |                |               |
| 5.100% due 09/12/2034                      | 6,600          | 6,398         |

|                                    | 額面金額<br>(単位:千) | 評価額<br>(単位:千)  |
|------------------------------------|----------------|----------------|
| <b>Yorkshire Water Finance PLC</b> |                |                |
| 6.375% due 11/18/2034              | GBP 2,000      | 2,536          |
|                                    |                | <b>530,071</b> |

**社債・約束手形合計**  
(取得原価 \$2,102,578) **2,017,675**

|                                           |            |               |
|-------------------------------------------|------------|---------------|
| <b>転換社債等 0.4%</b>                         |            |               |
| <b>Multiplan Corp.</b>                    |            |               |
| 6.000% due 10/15/2027 (c)                 | \$ 5,700   | 3,562         |
| <b>Nationwide Building Society</b>        |            |               |
| 10.250% due 06/20/2166                    | GBP 6,936  | 11,746        |
| <b>Stichting AK Rabobank Certificaten</b> |            |               |
| 6.500% due 03/29/2170 (d)                 | EUR 20,844 | 25,425        |
|                                           |            | <b>40,733</b> |

**転換社債等合計**  
(取得原価 \$51,952) **40,733**

|                                                                                          |        |       |
|------------------------------------------------------------------------------------------|--------|-------|
| <b>地方債・約束手形 0.0%</b>                                                                     |        |       |
| <b>Chicago, Illinois, Build America Bonds, Series 2010</b>                               |        |       |
| 6.630% due 02/01/2035                                                                    | \$ 554 | 580   |
| 6.725% due 04/01/2035                                                                    | 262    | 276   |
| 7.350% due 07/01/2035                                                                    | 428    | 465   |
| <b>Golden State, California, Tobacco Securitization Corp. Revenue Bonds, Series 2021</b> |        |       |
| 3.000% due 06/01/2046                                                                    | 570    | 527   |
| <b>Puerto Rico Electric Power Authority, Build America Bonds, Series 2010 (f)</b>        |        |       |
| 6.050% due 07/01/2032                                                                    | 800    | 344   |
| 6.125% due 07/01/2040                                                                    | 3,000  | 1,290 |

**地方債・約束手形合計**  
(取得原価 \$3,058) **3,482**

|                           |        |        |
|---------------------------|--------|--------|
| <b>米国政府機関債 63.3%</b>      |        |        |
| <b>Fannie Mae</b>         |        |        |
| 1.229% due 05/25/2048 (h) | 1,876  | 243    |
| 3.000% due 04/01/2037     | 538    | 503    |
| 3.000% due 09/01/2049     | 180    | 156    |
| 3.000% due 03/01/2050     | 15,497 | 13,567 |
| 3.000% due 10/01/2051     | 1,292  | 1,114  |
| 3.000% due 12/01/2051     | 187    | 161    |
| 3.000% due 01/01/2052     | 101    | 88     |
| 3.000% due 02/01/2052     | 9,572  | 8,267  |
| 3.000% due 03/01/2052     | 21,665 | 18,705 |
| 3.000% due 04/01/2052     | 23,998 | 20,720 |
| 3.000% due 05/01/2052     | 7,467  | 6,448  |
| 3.000% due 06/01/2052     | 8,839  | 7,630  |
| 3.000% due 07/01/2052     | 6,659  | 5,746  |
| 3.000% due 08/01/2052     | 3,156  | 2,741  |
| 3.000% due 05/01/2053     | 104    | 90     |
| 3.500% due 08/01/2042     | 17     | 15     |
| 3.500% due 09/01/2047     | 151    | 137    |

| 額面金額<br>(単位:千)        |        |        | 評価額<br>(単位:千) | 額面金額<br>(単位:千)             |         |  | 評価額<br>(単位:千) |
|-----------------------|--------|--------|---------------|----------------------------|---------|--|---------------|
| 3.500% due 03/01/2048 | 45     |        | 41            | 7.000% due 03/01/2054      | 200     |  | 208           |
| 3.500% due 04/01/2051 | 599    |        | 545           | 7.000% due 06/01/2054      | 200     |  | 208           |
| 4.000% due 12/01/2041 | 42     |        | 39            | <b>Fannie Mae, TBA (e)</b> |         |  |               |
| 4.000% due 07/01/2042 | 35     |        | 32            | 2.500% due 12/01/2054      | 146,000 |  | 120,849       |
| 4.000% due 08/01/2042 | 484    |        | 458           | 3.000% due 11/01/2039      | 1,800   |  | 1,682         |
| 4.000% due 09/01/2042 | 118    |        | 111           | 3.000% due 12/01/2054      | 85,150  |  | 73,343        |
| 4.000% due 10/01/2042 | 18     |        | 17            | 3.500% due 12/01/2054      | 294,883 |  | 263,667       |
| 4.000% due 01/01/2043 | 5      |        | 4             | 4.000% due 12/01/2054      | 60,650  |  | 56,042        |
| 4.000% due 11/01/2045 | 81     |        | 76            | 4.500% due 12/01/2054      | 74,000  |  | 70,246        |
| 4.000% due 03/01/2047 | 26     |        | 24            | 5.000% due 12/01/2054      | 95,900  |  | 93,161        |
| 4.000% due 04/01/2047 | 205    |        | 193           | 5.500% due 11/01/2050      | 43,338  |  | 42,934        |
| 4.000% due 08/01/2047 | 3,339  | 3,128  |               | 5.500% due 12/01/2054      | 306,962 |  | 303,925       |
| 4.000% due 10/01/2047 | 191    |        | 179           | 6.000% due 12/01/2054      | 75,500  |  | 75,952        |
| 4.000% due 12/01/2047 | 78     |        | 73            | 6.500% due 11/01/2041      | 185,957 |  | 189,818       |
| 4.000% due 01/01/2048 | 44     |        | 41            | 6.500% due 12/01/2054      | 166,943 |  | 170,377       |
| 4.000% due 02/01/2048 | 446    |        | 418           | 7.000% due 12/01/2054      | 5,316   |  | 5,505         |
| 4.000% due 07/01/2048 | 5,394  | 5,054  |               | <b>Freddie Mac</b>         |         |  |               |
| 4.000% due 08/01/2048 | 3,269  | 3,062  |               | 1.426% due 06/15/2042 (h)  | 27      |  | 4             |
| 4.000% due 09/01/2048 | 983    | 921    |               | 3.000% due 11/01/2046      | 53      |  | 46            |
| 4.500% due 05/01/2033 | 12     |        | 12            | 3.000% due 12/01/2047      | 1,638   |  | 1,441         |
| 4.500% due 02/01/2038 | 1      |        | 1             | 3.000% due 03/01/2048      | 93      |  | 82            |
| 4.500% due 01/01/2041 | 148    | 141    |               | 3.000% due 12/01/2051      | 169     |  | 147           |
| 4.750% due 06/01/2033 | 147    | 145    |               | 3.000% due 04/01/2052      | 506     |  | 436           |
| 5.000% due 10/01/2035 | 56     | 55     |               | 3.000% due 05/01/2052      | 7,103   |  | 6,128         |
| 5.000% due 12/01/2035 | 120    | 120    |               | 3.000% due 01/01/2053      | 174     |  | 150           |
| 5.000% due 10/01/2036 | 3      | 2      |               | 3.000% due 03/01/2053      | 246     |  | 212           |
| 5.000% due 05/01/2038 | 2      | 2      |               | 3.500% due 10/01/2039      | 101     |  | 94            |
| 5.000% due 11/01/2039 | 6      | 6      |               | 3.500% due 10/01/2047      | 1,785   |  | 1,621         |
| 5.500% due 07/01/2033 | 15     | 15     |               | 3.500% due 12/01/2047      | 531     |  | 483           |
| 5.500% due 06/01/2035 | 612    | 607    |               | 3.500% due 03/01/2048      | 1,934   |  | 1,757         |
| 5.500% due 04/01/2036 | 1      | 1      |               | 3.500% due 04/01/2048      | 808     |  | 734           |
| 5.500% due 11/01/2036 | 1      | 1      |               | 3.500% due 10/01/2048      | 851     |  | 773           |
| 5.500% due 03/01/2037 | 10     | 10     |               | 3.500% due 12/01/2048      | 2,091   |  | 1,904         |
| 5.500% due 09/01/2037 | 4      | 4      |               | 3.500% due 03/01/2049      | 1,291   |  | 1,173         |
| 5.500% due 02/01/2038 | 3      | 3      |               | 3.500% due 05/01/2051      | 64      |  | 58            |
| 5.500% due 04/01/2038 | 11     | 11     |               | 4.000% due 09/01/2033      | 1       |  | 1             |
| 6.000% due 09/01/2029 | 773    | 778    |               | 4.000% due 08/01/2042      | 418     |  | 396           |
| 6.000% due 08/01/2031 | 17     | 17     |               | 4.000% due 09/01/2042      | 592     |  | 560           |
| 6.000% due 06/01/2032 | 1      | 1      |               | 4.000% due 12/01/2042      | 6       |  | 6             |
| 6.000% due 09/01/2039 | 342    | 340    |               | 4.000% due 04/01/2047      | 271     |  | 254           |
| 6.000% due 10/01/2047 | 7      | 7      |               | 4.000% due 05/01/2047      | 260     |  | 244           |
| 6.000% due 01/01/2053 | 23,695 | 23,872 |               | 4.000% due 08/01/2047      | 427     |  | 401           |
| 6.000% due 02/01/2054 | 281    | 283    |               | 4.000% due 08/01/2048      | 545     |  | 511           |
| 6.000% due 06/01/2054 | 27,536 | 27,721 |               | 4.000% due 09/01/2048      | 223     |  | 209           |
| 6.000% due 09/01/2054 | 187    | 189    |               | 4.000% due 12/01/2048      | 8,220   |  | 7,702         |
| 6.500% due 01/01/2037 | 1      | 1      |               | 4.000% due 02/01/2049      | 3,469   |  | 3,250         |
| 6.500% due 10/01/2037 | 2      | 3      |               | 4.000% due 03/01/2049      | 261     |  | 245           |
| 6.500% due 10/01/2053 | 2,852  | 2,913  |               | 5.000% due 06/01/2034      | 56      |  | 56            |
| 6.500% due 11/01/2053 | 3,568  | 3,643  |               | 5.000% due 08/01/2035      | 37      |  | 36            |
| 7.000% due 09/01/2031 | 25     | 25     |               | 5.000% due 01/01/2037      | 2       |  | 2             |
| 7.000% due 02/01/2054 | 1,282  | 1,333  |               | 5.000% due 01/01/2038      | 1       |  | 1             |

| 額面金額<br>(単位:千)        |         |         | 評価額<br>(単位:千)                               |         |                  |
|-----------------------|---------|---------|---------------------------------------------|---------|------------------|
| 5.000% due 06/01/2054 | 199     | 194     | 4.500% due 10/20/2041                       | 1,046   | 1,014            |
| 5.500% due 01/01/2035 | 240     | 239     | 4.500% due 12/20/2041                       | 1,661   | 1,628            |
| 5.500% due 05/01/2037 | 1       | 1       | 4.500% due 05/20/2043                       | 373     | 365              |
| 5.500% due 06/01/2037 | 85      | 85      | 4.500% due 07/20/2043                       | 263     | 257              |
| 5.750% due 05/01/2037 | 77      | 80      | 4.500% due 05/20/2053                       | 24,731  | 23,637           |
| 6.000% due 07/01/2037 | 34      | 34      | 4.500% due 06/20/2053                       | 1,580   | 1,510            |
| 6.000% due 01/01/2053 | 7,534   | 7,586   | 4.500% due 07/20/2053                       | 98,948  | 94,537           |
| 6.000% due 03/01/2054 | 4,913   | 4,947   | 4.500% due 08/20/2053                       | 979     | 935              |
| 6.000% due 04/01/2054 | 1,034   | 1,041   | 4.500% due 09/20/2053                       | 287,806 | 274,947          |
| 6.000% due 06/01/2054 | 1,499   | 1,509   | 4.500% due 10/20/2053                       | 970     | 926              |
| 6.000% due 07/01/2054 | 79,177  | 79,711  | 5.000% due 08/20/2030                       | 137     | 137              |
| 6.000% due 09/01/2054 | 4,590   | 4,622   | 5.000% due 05/20/2040                       | 252     | 248              |
| 6.500% due 09/01/2054 | 100     | 102     | 5.000% due 04/20/2041                       | 6       | 6                |
| 7.000% due 02/01/2054 | 284     | 295     | 5.500% due 05/20/2038                       | 7       | 7                |
| <b>Ginnie Mae</b>     |         |         | 5.500% due 06/20/2038                       | 31      | 31               |
| 3.000% due 04/20/2052 | 222,555 | 195,357 | 5.500% due 07/20/2038                       | 32      | 32               |
| 3.000% due 05/20/2052 | 86      | 75      | 5.500% due 08/20/2038                       | 223     | 223              |
| 3.000% due 06/20/2052 | 201,103 | 176,468 | 5.500% due 09/20/2038                       | 69      | 69               |
| 3.000% due 08/20/2052 | 338     | 296     | 5.500% due 10/20/2038                       | 14      | 14               |
| 3.500% due 05/20/2052 | 374     | 338     | 5.500% due 01/20/2039                       | 10      | 10               |
| 3.500% due 01/20/2053 | 409     | 370     | 5.500% due 02/20/2039                       | 25      | 25               |
| 4.000% due 06/20/2041 | 1       | 1       | 5.500% due 09/20/2039                       | 46      | 46               |
| 4.000% due 04/20/2047 | 1,303   | 1,230   | 5.500% due 10/20/2039                       | 6       | 6                |
| 4.000% due 05/20/2047 | 24,174  | 22,730  | 5.500% due 11/20/2039                       | 204     | 204              |
| 4.000% due 06/20/2047 | 11,454  | 10,811  | 5.500% due 01/20/2040                       | 179     | 175              |
| 4.000% due 07/20/2047 | 9,850   | 9,314   | 5.500% due 06/20/2040                       | 193     | 196              |
| 4.000% due 02/20/2048 | 6,834   | 6,437   | 5.500% due 07/20/2040                       | 452     | 444              |
| 4.000% due 05/20/2049 | 23,691  | 22,251  | 5.500% due 07/20/2053                       | 19,171  | 19,113           |
| 4.000% due 02/20/2050 | 285     | 267     | 5.500% due 08/20/2053                       | 16,850  | 16,779           |
| 4.000% due 07/20/2050 | 140     | 132     | <b>Ginnie Mae, TBA (e)</b>                  |         |                  |
| 4.000% due 08/20/2050 | 22      | 20      | 2.000% due 12/01/2054                       | 19,000  | 15,507           |
| 4.000% due 09/20/2050 | 1,684   | 1,585   | 2.500% due 12/01/2054                       | 46,200  | 39,160           |
| 4.000% due 10/20/2050 | 53,923  | 50,769  | 3.000% due 12/01/2042                       | 524,150 | 459,740          |
| 4.000% due 11/20/2052 | 235     | 219     | 3.500% due 12/01/2054                       | 567,000 | 512,538          |
| 4.500% due 10/20/2035 | 344     | 331     | 4.000% due 11/01/2054                       | 596,000 | 554,885          |
| 4.500% due 01/20/2040 | 72      | 70      | 4.000% due 12/01/2054                       | 946,800 | 881,708          |
| 4.500% due 03/20/2040 | 6       | 5       | 4.500% due 12/01/2041                       | 759,900 | 725,329          |
| 4.500% due 07/15/2040 | 1,052   | 1,017   | 5.000% due 12/01/2054                       | 867,800 | 847,048          |
| 4.500% due 07/20/2040 | 1,082   | 1,060   | 5.500% due 12/01/2054                       | 572,800 | 569,017          |
| 4.500% due 08/15/2040 | 1,172   | 1,141   | 6.000% due 12/01/2054                       | 64,900  | 65,286           |
| 4.500% due 08/20/2040 | 782     | 766     |                                             |         |                  |
| 4.500% due 09/20/2040 | 3,263   | 3,195   | <b>米国政府機関債合計</b>                            |         | <b>7,401,848</b> |
| 4.500% due 10/20/2040 | 879     | 861     | <b>(取得原価 \$7,485,472)</b>                   |         |                  |
| 4.500% due 01/20/2041 | 4,197   | 4,112   |                                             |         |                  |
| 4.500% due 02/20/2041 | 2,084   | 2,031   | <b>国庫債券 13.9%</b>                           |         |                  |
| 4.500% due 03/20/2041 | 7,674   | 7,496   | Treasury Inflation Protected Securities (i) |         |                  |
| 4.500% due 04/15/2041 | 1,008   | 981     | 0.125% due 04/15/2025                       | 50,779  | 50,082           |
| 4.500% due 04/20/2041 | 834     | 817     | 0.125% due 07/15/2030                       | 56,123  | 51,191           |
| 4.500% due 06/20/2041 | 7,208   | 7,063   | 0.125% due 01/15/2031                       | 2,056   | 1,849            |
| 4.500% due 07/20/2041 | 1,859   | 1,822   | 0.125% due 07/15/2031                       | 7,799   | 6,975            |
| 4.500% due 09/20/2041 | 185     | 182     | 0.250% due 01/15/2025                       | 141,150 | 140,113          |

|                            | 額面金額<br>(単位:千) | 評価額<br>(単位:千)    |
|----------------------------|----------------|------------------|
| 0.250% due 07/15/2029      | 151,817        | 141,728          |
| 0.250% due 02/15/2050      | 22,481         | 14,072           |
| 0.375% due 07/15/2025      | 27,661         | 27,321           |
| 0.375% due 01/15/2027      | 6,052          | 5,855            |
| 0.375% due 07/15/2027      | 1,621          | 1,566            |
| 0.625% due 07/15/2032      | 93,394         | 85,140           |
| 0.625% due 02/15/2043      | 3,012          | 2,325            |
| 0.750% due 07/15/2028      | 35,559         | 34,363           |
| 0.750% due 02/15/2042      | 7,105          | 5,712            |
| 0.750% due 02/15/2045      | 19,384         | 14,841           |
| 0.875% due 01/15/2029      | 64,918         | 62,469           |
| 0.875% due 02/15/2047      | 22,691         | 17,423           |
| 1.000% due 02/15/2046      | 12,223         | 9,743            |
| 1.000% due 02/15/2048      | 26,552         | 20,794           |
| 1.000% due 02/15/2049      | 67,316         | 52,232           |
| 1.375% due 07/15/2033      | 221,606        | 212,113          |
| 1.375% due 02/15/2044      | 3,512          | 3,077            |
| 1.500% due 02/15/2053      | 27,640         | 23,745           |
| 1.750% due 01/15/2034      | 26,831         | 26,333           |
| 1.875% due 07/15/2034      | 207,568        | 206,175          |
| 2.125% due 02/15/2040      | 3,641          | 3,662            |
| 2.125% due 02/15/2041      | 2,012          | 2,030            |
| 2.375% due 01/15/2025      | 22,004         | 21,933           |
| <b>U.S. Treasury Bonds</b> |                |                  |
| 2.250% due 08/15/2046      | 100            | 67               |
| 2.750% due 08/15/2047      | 2,830          | 2,082            |
| 3.000% due 08/15/2048      | 155            | 119              |
| 3.000% due 02/15/2049      | 77             | 59               |
| 3.125% due 05/15/2048      | 180            | 141              |
| 4.375% due 08/15/2043      | 33,800         | 32,971           |
| 4.625% due 05/15/2054      | 116,900        | 119,658          |
| <b>U.S. Treasury Notes</b> |                |                  |
| 1.625% due 02/15/2026      | 2,200          | 2,128            |
| 2.000% due 02/15/2025      | 11,021         | 10,940           |
| 2.000% due 08/15/2025      | 1,400          | 1,374            |
| 2.000% due 11/15/2026      | 800            | 767              |
| 2.250% due 11/15/2024      | 11,957         | 11,946           |
| 2.250% due 02/15/2027      | 28,000         | 26,852           |
| 2.375% due 05/15/2029      | 32,200         | 29,853           |
| 2.625% due 02/15/2029      | 5,000          | 4,701            |
| 2.750% due 08/15/2032      | 150,100        | 135,295          |
| 2.875% due 05/15/2032      | 290            | 265              |
| <b>国庫債券合計</b>              |                | <b>1,624,080</b> |

(取得原価 \$1,754,826)

**モーゲージ担保証券 34.7%**
**Accredited Mortgage Loan Trust**

|                       |       |       |
|-----------------------|-------|-------|
| 5.797% due 07/25/2035 | 3,049 | 3,007 |
| 6.547% due 07/25/2035 | 2,206 | 1,934 |

|                                                                                   |        |        |
|-----------------------------------------------------------------------------------|--------|--------|
| <b>ACE Securities Corporation Home Equity Loan Trust</b>                          |        |        |
| 5.162% due 08/25/2036                                                             | 2,709  | 2,602  |
| 5.647% due 01/25/2035                                                             | 774    | 725    |
| 5.677% due 02/25/2034                                                             | 384    | 458    |
| 5.752% due 08/25/2035                                                             | 3,875  | 3,805  |
| 5.782% due 11/25/2034                                                             | 936    | 924    |
| 6.022% due 02/25/2035                                                             | 5,965  | 5,706  |
| <b>Adjustable Rate Mortgage Trust</b>                                             |        |        |
| 5.802% due 08/25/2035                                                             | 2,259  | 1,985  |
| <b>AFC Home Equity Loan Trust</b>                                                 |        |        |
| 5.662% due 06/25/2029                                                             | 1,474  | 1,155  |
| <b>Alternative Loan Trust</b>                                                     |        |        |
| 4.456% due 08/25/2036                                                             | 4,432  | 4,082  |
| 4.542% due 08/25/2035                                                             | 390    | 353    |
| 5.064% due 09/20/2046                                                             | 397    | 399    |
| 5.212% due 07/25/2036                                                             | 3,627  | 3,549  |
| 5.232% due 08/25/2046                                                             | 7,919  | 6,710  |
| 5.252% due 05/25/2036                                                             | 11,309 | 9,562  |
| 5.294% due 03/20/2046                                                             | 4,869  | 4,128  |
| 5.302% due 09/25/2035                                                             | 2,475  | 1,493  |
| 5.352% due 12/25/2046                                                             | 11,895 | 9,736  |
| 5.392% due 07/25/2036                                                             | 17,192 | 14,820 |
| 5.452% due 01/25/2036                                                             | 5,235  | 4,782  |
| 5.500% due 04/25/2034                                                             | 7,719  | 7,650  |
| 5.500% due 06/25/2035                                                             | 3,958  | 3,172  |
| 5.500% due 08/25/2035                                                             | 44     | 37     |
| 5.500% due 02/25/2036                                                             | 14     | 8      |
| 5.514% due 12/20/2035                                                             | 4,741  | 4,333  |
| 6.000% due 11/25/2036                                                             | 1,652  | 949    |
| 6.000% due 07/25/2037                                                             | 24,471 | 12,857 |
| 6.411% due 08/25/2035                                                             | 331    | 273    |
| 6.502% due 10/25/2034                                                             | 1,561  | 1,526  |
| 6.663% due 09/25/2034                                                             | 532    | 488    |
| 7.000% due 10/25/2037                                                             | 28,203 | 9,748  |
| <b>Amerquest Mortgage Securities Trust</b>                                        |        |        |
| 5.467% due 03/25/2036                                                             | 21,835 | 20,571 |
| <b>Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates</b> |        |        |
| 3.566% due 09/25/2032                                                             | 86     | 86     |
| 5.010% due 11/25/2033                                                             | 1,380  | 1,373  |
| 5.632% due 09/25/2035                                                             | 1,539  | 1,526  |
| 5.872% due 01/25/2036                                                             | 7,000  | 6,070  |
| 6.607% due 10/25/2034                                                             | 9,913  | 9,284  |
| <b>Angel Oak Mortgage Trust</b>                                                   |        |        |
| 6.500% due 12/25/2067                                                             | 3,333  | 3,367  |
| <b>Argent Mortgage Loan Trust</b>                                                 |        |        |
| 5.332% due 05/25/2035                                                             | 16,813 | 15,007 |
| <b>Argent Securities Trust</b>                                                    |        |        |
| 5.212% due 04/25/2036                                                             | 7,497  | 2,379  |
| <b>Argent Securities, Inc. Asset-Backed Pass-Through Certificates</b>             |        |        |
| 4.109% due 09/25/2033                                                             | 1,946  | 1,874  |
| 5.617% due 10/25/2035                                                             | 36,400 | 33,301 |

|                                                                   | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |                                                             | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|-------------------------------------------------------------------|----------------|---------------|-------------------------------------------------------------|----------------|---------------|
| <b>Asset-Backed Funding Certificates Trust</b>                    |                |               | <b>Bridgegate Funding PLC</b>                               |                |               |
| 5.292% due 10/25/2036                                             | 10,129         | 8,813         | 7.204% due 10/16/2062                                       | GBP 12,821     | 16,750        |
| 5.512% due 03/25/2035                                             | 8,913          | 8,676         | 7.954% due 10/16/2062                                       | 18,993         | 24,870        |
| 5.587% due 06/25/2035                                             | 5,518          | 5,314         | 8.954% due 10/16/2062                                       | 9,971          | 13,112        |
| 5.827% due 06/25/2035                                             | 3,938          | 3,607         | 9.954% due 10/16/2062                                       | 7,217          | 9,447         |
| <b>Asset-Backed Securities Corporation Home Equity Loan Trust</b> |                |               | <b>B SST Mortgage Trust</b>                                 |                |               |
| 3.849% due 05/25/2036                                             | 42,602         | 38,402        | 7.654% due 02/15/2037                                       | \$ 11,000      | 5,382         |
| <b>Avon Finance</b>                                               |                |               | 8.304% due 02/15/2037                                       | 24,700         | 11,346        |
| 7.960% due 12/28/2049                                             | GBP 2,400      | 3,087         | 9.304% due 02/15/2037                                       | 7,500          | 3,146         |
| <b>BAMLL Commercial Mortgage Securities Trust</b>                 |                |               | <b>BX Commercial Mortgage Trust</b>                         |                |               |
| 2.847% due 04/20/2042                                             | \$ 10,620      | 7,930         | 5.817% due 02/15/2039                                       | 6,343          | 6,325         |
| <b>Banc of America Alternative Loan Trust</b>                     |                |               | <b>BX Trust</b>                                             |                |               |
| 3.987% due 11/25/2024                                             | 50             | 44            | 6.564% due 10/15/2036                                       | 16,400         | 16,283        |
| 6.000% due 07/25/2046                                             | 1,247          | 1,057         | 6.814% due 10/15/2036                                       | 25,610         | 25,477        |
| <b>Banc of America Funding Trust</b>                              |                |               | <b>Canterbury Finance No.4 PLC</b>                          |                |               |
| 5.007% due 01/20/2047                                             | 65             | 55            | 5.804% due 05/16/2058                                       | GBP 46,146     | 59,499        |
| 5.093% due 02/20/2035                                             | 999            | 861           | <b>Carrington Mortgage Loan Trust</b>                       |                |               |
| 5.557% due 06/20/2036                                             | 3,882          | 3,127         | 6.022% due 02/25/2035                                       | \$ 3,468       | 3,245         |
| 5.712% due 04/25/2037                                             | 7,329          | 6,167         | <b>CBA Commercial Small Balance Commercial Mortgage</b>     |                |               |
| <b>BCAP LLC Trust</b>                                             |                |               | 6.040% due 01/25/2039                                       | 404            | 380           |
| 5.876% due 04/26/2037                                             | 2,725          | 1,270         | <b>Centex Home Equity Loan Trust</b>                        |                |               |
| 5.900% due 04/26/2036                                             | 4,419          | 2,101         | 5.497% due 03/25/2035                                       | 910            | 908           |
| <b>Bear Stearns Adjustable Rate Mortgage Trust</b>                |                |               | <b>Chase Home Lending Mortgage Trust</b>                    |                |               |
| 6.049% due 11/25/2034                                             | 125            | 114           | 3.250% due 03/25/2063                                       | 19,934         | 17,744        |
| <b>Bear Stearns Alternative-A Trust</b>                           |                |               | <b>Chase Mortgage Finance Trust</b>                         |                |               |
| 5.192% due 04/25/2037                                             | 5,591          | 4,917         | 4.748% due 12/25/2035                                       | 3,028          | 2,644         |
| 5.272% due 11/25/2046                                             | 6,165          | 4,658         | <b>ChaseFlex Trust</b>                                      |                |               |
| 5.572% due 08/25/2035                                             | 3,689          | 3,530         | 5.452% due 07/25/2037                                       | 826            | 699           |
| <b>Bear Stearns Asset-Backed Securities I Trust</b>               |                |               | <b>Chevy Chase Funding LLC Mortgage-Backed Certificates</b> |                |               |
| 1.748% due 05/25/2036 (h)                                         | 8,097          | 175           | 5.212% due 03/25/2035                                       | 256            | 248           |
| 4.942% due 11/25/2035                                             | 2,583          | 2,579         | <b>CIM Trust</b>                                            |                |               |
| 5.091% due 06/25/2034                                             | 2,897          | 2,895         | 3.250% due 10/25/2058                                       | 16,023         | 14,365        |
| 5.152% due 06/25/2047                                             | 2,725          | 2,683         | 6.639% due 12/25/2067                                       | 3,980          | 4,022         |
| 5.252% due 05/25/2036                                             | 12,793         | 3,216         | <b>CIT Mortgage Loan Trust</b>                              |                |               |
| 5.257% due 07/25/2036                                             | 7,785          | 7,502         | 6.352% due 10/25/2037                                       | 23,603         | 23,831        |
| 5.332% due 02/25/2037                                             | 893            | 1,155         | <b>Citigroup Mortgage Loan Trust</b>                        |                |               |
| 5.467% due 02/25/2036                                             | 7,677          | 7,597         | 0.000% due 11/01/2074 (e)                                   | 440            | 439           |
| 5.491% due 12/25/2035                                             | 9,278          | 8,805         | 3.800% due 11/01/2074 (e)                                   | 137,300        | 117,284       |
| 5.657% due 09/25/2034                                             | 3,662          | 3,664         | 4.540% due 05/25/2036                                       | 8,015          | 4,030         |
| 5.902% due 08/25/2037                                             | 14,719         | 13,104        | 5.132% due 12/25/2036                                       | 2,003          | 1,927         |
| 6.877% due 03/25/2035                                             | 3,262          | 3,199         | 5.156% due 08/25/2036                                       | 3,473          | 3,306         |
| <b>Bear Stearns Asset-Backed Securities Trust</b>                 |                |               | 5.172% due 12/25/2036                                       | 9,204          | 4,988         |
| 5.500% due 11/25/2033                                             | 3,183          | 2,870         | 5.233% due 07/25/2037                                       | 2,022          | 1,773         |
| <b>Bear Stearns Mortgage Funding Trust</b>                        |                |               | 5.249% due 08/25/2036                                       | 14,781         | 6,065         |
| 5.252% due 02/25/2037                                             | 4,503          | 4,233         | 5.672% due 09/25/2037                                       | 10,290         | 8,733         |
| <b>Benchmark Mortgage Trust</b>                                   |                |               | 7.264% due 01/25/2037                                       | 2,112          | 846           |
| 3.509% due 09/15/2048                                             | 47,290         | 44,687        | <b>Citigroup Mortgage Loan Trust, Inc.</b>                  |                |               |
| 3.899% due 03/15/2062                                             | 9,775          | 6,809         | 5.887% due 05/25/2035                                       | 10,005         | 9,136         |
| <b>BINOM Securitization Trust</b>                                 |                |               | 8.602% due 07/25/2037                                       | 3,507          | 3,374         |
| 4.441% due 08/25/2057                                             | 14,198         | 13,651        | <b>Commercial Mortgage Trust</b>                            |                |               |
|                                                                   |                |               | 0.000% due 04/10/2047 (h)                                   | 5,171          | 0             |

|                                                              | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |                                                                       | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|--------------------------------------------------------------|----------------|---------------|-----------------------------------------------------------------------|----------------|---------------|
| 3.633% due 02/10/2037                                        | 10,000         | 9,845         | 5.332% due 03/25/2037                                                 | 15,646         | 14,737        |
| 8.068% due 12/15/2038                                        | 8,575          | 7,643         | 5.332% due 03/25/2047                                                 | 22,947         | 20,791        |
| Conseco Finance Corp.                                        |                |               | 5.372% due 09/25/2046                                                 | 5,479          | 5,216         |
| 6.920% due 12/01/2030                                        | 465            | 468           | 5.377% due 08/25/2036                                                 | 1,913          | 1,869         |
| 7.500% due 03/01/2030                                        | 44,220         | 13,240        | 5.452% due 06/25/2036                                                 | 255            | 255           |
| 7.600% due 04/15/2026                                        | 4,867          | 741           | 5.552% due 03/25/2036                                                 | 1,286          | 1,127         |
| <b>Countrywide Asset-Backed Certificates</b>                 |                |               | 5.633% due 06/25/2035                                                 | 8,644          | 7,510         |
| 5.332% due 08/26/2033                                        | 392            | 379           | 5.932% due 05/25/2036                                                 | 1,929          | 1,492         |
| 6.727% due 05/25/2035                                        | 7,735          | 7,720         | 5.947% due 06/25/2035                                                 | 8,400          | 8,209         |
| <b>Countrywide Home Loan Mortgage Pass-Through Trust</b>     |                |               | 6.427% due 11/25/2034                                                 | 6,029          | 6,002         |
| 4.156% due 03/25/2037                                        | 2,988          | 2,706         | 6.802% due 08/25/2035                                                 | 3,000          | 2,902         |
| 4.812% due 11/25/2037                                        | 3,997          | 3,714         | <b>CWABS, Inc. Asset-Backed Certificates</b>                          |                |               |
| 4.849% due 10/20/2035                                        | 3,890          | 3,634         | 6.202% due 08/25/2047                                                 | 33,009         | 30,640        |
| 5.178% due 11/25/2034                                        | 6              | 6             | <b>CWABS, Inc. Asset-Backed Certificates Trust</b>                    |                |               |
| 5.500% due 11/25/2035                                        | 4,978          | 2,700         | 6.427% due 03/25/2035                                                 | 14,127         | 13,867        |
| 5.573% due 06/25/2034                                        | 1              | 1             | 7.252% due 02/25/2035                                                 | 6,808          | 5,552         |
| 6.000% due 07/25/2036                                        | 16,740         | 8,310         | <b>DBGS Mortgage Trust</b>                                            |                |               |
| 6.000% due 11/25/2037                                        | 2,642          | 1,164         | 7.568% due 10/15/2036                                                 | 15,000         | 11,450        |
| <b>Credit Suisse First Boston Mortgage Securities Corp.</b>  |                |               | <b>Deutsche Alternative-A Securities Mortgage Loan Trust</b>          |                |               |
| 7.302% due 01/25/2033                                        | 937            | 912           | 5.172% due 03/25/2037                                                 | 8,709          | 4,126         |
| <b>Credit Suisse Mortgage Capital</b>                        |                |               | 5.352% due 09/25/2047                                                 | 10,264         | 8,711         |
| 3.000% due 01/29/2036                                        | 110            | 109           | 5.512% due 08/25/2037                                                 | 16,831         | 13,296        |
| 3.000% due 06/27/2037                                        | 507            | 500           | <b>Deutsche Alternative-A Securities, Inc. Mortgage Loan Trust</b>    |                |               |
| 6.007% due 10/26/2036                                        | 118            | 102           | 4.969% due 10/25/2035                                                 | 7,697          | 5,964         |
| 9.700% due 11/27/2036                                        | 8,619          | 8,168         | <b>Deutsche Mortgage &amp; Asset Receiving Corp.</b>                  |                |               |
| <b>Credit Suisse Mortgage Capital Trust</b>                  |                |               | 4.994% due 11/27/2036                                                 | 553            | 551           |
| 0.000% due 01/25/2058                                        | 18             | 17            | <b>Deutsche Mortgage Securities, Inc. Re-REMIC Trust Certificates</b> |                |               |
| 0.000% due 04/25/2058 (h)                                    | 1              | 1             | 4.490% due 06/27/2037                                                 | 10,562         | 9,200         |
| 3.431% due 11/10/2032                                        | 1,922          | 1,538         | <b>Downey Savings &amp; Loan Association Mortgage Loan Trust</b>      |                |               |
| 3.605% due 01/25/2058                                        | 16,245         | 13,199        | 5.064% due 10/19/2036                                                 | 6,541          | 5,702         |
| 4.891% due 04/25/2058                                        | 25,101         | 22,910        | 5.534% due 09/19/2045                                                 | 4,691          | 2,455         |
| 4.900% due 06/25/2050                                        | 37,779         | 33,368        | <b>Ellington Loan Acquisition Trust</b>                               |                |               |
| 5.694% due 07/15/2032                                        | 1,238          | 1,213         | 5.952% due 05/25/2037                                                 | 857            | 834           |
| 5.944% due 07/15/2032                                        | 4,000          | 3,920         | <b>EMC Mortgage Loan Trust</b>                                        |                |               |
| 6.144% due 07/15/2032                                        | 2,400          | 2,350         | 5.902% due 04/25/2042                                                 | 4,056          | 4,084         |
| 7.109% due 06/01/2050                                        | 29,490         | 29,418        | <b>Encore Credit Receivables Trust</b>                                |                |               |
| <b>Credit-Based Asset Servicing &amp; Securitization LLC</b> |                |               | 5.782% due 11/25/2035                                                 | 6,510          | 6,152         |
| 7.480% due 03/25/2046                                        | 4,266          | 3,777         | <b>Eurosail-UK PLC</b>                                                |                |               |
| <b>Cross Mortgage Trust</b>                                  |                |               | 5.869% due 09/13/2045                                                 | GBP 3,080      | 3,802         |
| 6.093% due 04/25/2069                                        | 7,168          | 7,215         | 6.049% due 06/13/2045                                                 | 3,698          | 4,746         |
| <b>CWABS Asset-Backed Certificates Trust</b>                 |                |               | <b>Extended Stay America Trust</b>                                    |                |               |
| 4.301% due 12/25/2034                                        | 9,093          | 8,707         | 7.768% due 07/15/2038                                                 | \$ 14,222      | 14,273        |
| 4.992% due 06/25/2037                                        | 11,199         | 10,531        | <b>FBR Securitization Trust</b>                                       |                |               |
| 4.992% due 07/25/2037                                        | 1,358          | 1,343         | 5.527% due 10/25/2035                                                 | 17,384         | 14,930        |
| 5.072% due 08/25/2037                                        | 25,580         | 23,390        | 5.617% due 09/25/2035                                                 | 6,029          | 5,872         |
| 5.082% due 10/25/2047                                        | 2,575          | 2,546         | <b>FFMLT Trust</b>                                                    |                |               |
| 5.102% due 02/25/2036                                        | 848            | 808           | 5.782% due 11/25/2035                                                 | 2,069          | 1,823         |
| 5.132% due 06/25/2035                                        | 1,343          | 1,210         | <b>First Franklin Mortgage Loan Trust</b>                             |                |               |
| 5.212% due 11/25/2047                                        | 1,213          | 1,436         | 4.426% due 04/25/2035                                                 | 2,489          | 2,411         |
| 5.312% due 05/25/2037                                        | 9,888          | 9,505         | 5.162% due 11/25/2036                                                 | 59,328         | 49,061        |
| 5.332% due 05/25/2036                                        | 8,488          | 7,167         | 5.172% due 04/25/2036                                                 | 3,300          | 3,208         |

|                                                     | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|-----------------------------------------------------|----------------|---------------|
| 5.527% due 03/25/2034                               | 1,916          | 1,903         |
| 5.542% due 01/25/2036                               | 24,773         | 23,281        |
| First Horizon Alternative Mortgage Securities Trust |                |               |
| 0.148% due 05/25/2035 (h)                           | 1,107          | 50            |
| 5.352% due 05/25/2035                               | 1,107          | 650           |
| Fontainebleau Miami Beach Trust                     |                |               |
| 3.963% due 12/10/2036                               | 33,098         | 32,654        |
| <b>Fremont Home Loan Trust</b>                      |                |               |
| 5.132% due 02/25/2037                               | 6,111          | 4,535         |
| 5.142% due 05/25/2036                               | 3,994          | 3,898         |
| 5.512% due 01/25/2036                               | 4,856          | 4,644         |
| 5.872% due 01/25/2035                               | 6,493          | 5,764         |
| GE-WMC Asset-Backed Pass-Through Certificates       |                |               |
| 5.542% due 10/25/2035                               | 9,964          | 8,510         |
| <b>Glen Securities Finance DAC</b>                  |                |               |
| 5.786% due 10/28/2038 EUR                           | 3,803          | 4,118         |
| 6.786% due 10/28/2038                               | 2,852          | 3,061         |
| 7.586% due 10/28/2038                               | 1,394          | 1,487         |
| GMAC Commercial Mortgage Asset Corp.                |                |               |
| 5.456% due 03/10/2051 \$                            | 11,596         | 9,869         |
| GreenPoint Mortgage Funding Trust                   |                |               |
| 5.412% due 11/25/2045                               | 32             | 23            |
| <b>Grifonas Finance No.1 PLC</b>                    |                |               |
| 3.681% due 08/28/2039 EUR                           | 402            | 426           |
| <b>GSAA Home Equity Trust</b>                       |                |               |
| 6.182% due 11/25/2036 \$                            | 2,873          | 697           |
| 6.500% due 11/25/2037                               | 20             | 8             |
| <b>GSAMP Trust</b>                                  |                |               |
| 5.012% due 01/25/2037                               | 15,554         | 9,270         |
| 5.132% due 03/25/2047                               | 3,629          | 3,328         |
| 5.372% due 06/25/2036                               | 9,145          | 8,804         |
| 5.497% due 11/25/2035                               | 5,189          | 4,733         |
| 5.827% due 08/25/2034                               | 2,533          | 2,467         |
| 5.827% due 04/25/2035                               | 4,705          | 4,387         |
| 6.652% due 06/25/2035                               | 3,265          | 3,157         |
| <b>GSMSC Resecuritization Trust</b>                 |                |               |
| 1.805% due 04/26/2037                               | 44,351         | 10,960        |
| 5.149% due 09/26/2036                               | 3,541          | 2,262         |
| <b>GSR Mortgage Loan Trust</b>                      |                |               |
| 1.848% due 03/25/2037 (h)                           | 7,398          | 682           |
| 5.152% due 03/25/2037                               | 7,398          | 1,086         |
| HarborView Mortgage Loan Trust                      |                |               |
| 4.339% due 06/19/2036                               | 6,019          | 3,036         |
| 5.354% due 12/19/2036                               | 704            | 654           |
| 5.434% due 02/19/2036                               | 9,221          | 5,601         |
| 5.514% due 08/19/2045                               | 6,966          | 5,382         |
| <b>Hawaii Hotel Trust</b>                           |                |               |
| 6.751% due 05/15/2038                               | 2,000          | 1,998         |
| 7.261% due 05/15/2038                               | 12,500         | 12,450        |
| <b>Home Equity Asset Trust</b>                      |                |               |
| 5.332% due 10/25/2036                               | 23,475         | 14,690        |

|                                                     | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|-----------------------------------------------------|----------------|---------------|
| Home Equity Mortgage Loan Asset-Backed Trust        |                |               |
| 4.992% due 11/25/2036                               | 10,229         | 9,503         |
| 5.092% due 04/25/2037                               | 11,745         | 7,950         |
| 5.212% due 06/25/2036                               | 1,514          | 1,456         |
| 5.392% due 06/25/2036                               | 16,718         | 12,886        |
| 5.842% due 08/25/2035                               | 2,185          | 2,161         |
| <b>Household Capital RMBS</b>                       |                |               |
| 6.630% due 07/20/2086 AUD                           | 35,244         | 23,105        |
| 7.630% due 07/20/2086                               | 7,470          | 4,884         |
| <b>HPLY Trust</b>                                   |                |               |
| 6.965% due 11/15/2036 \$                            | 4,580          | 4,552         |
| 7.315% due 11/15/2036                               | 25,675         | 25,487        |
| HSI Asset Securitization Corp. Trust                |                |               |
| 4.952% due 07/25/2036                               | 2,144          | 925           |
| 5.152% due 07/25/2036                               | 31,738         | 13,889        |
| 5.227% due 05/25/2037                               | 6,844          | 6,746         |
| <b>Impac CMB Trust</b>                              |                |               |
| 5.532% due 01/25/2035                               | 6,538          | 6,216         |
| <b>Impac Secured Assets Corp.</b>                   |                |               |
| 5.412% due 03/25/2036                               | 6,929          | 5,556         |
| <b>Impac Secured Assets Trust</b>                   |                |               |
| 5.232% due 01/25/2037                               | 1,753          | 1,459         |
| IndyMac IMJA Mortgage Loan Trust                    |                |               |
| 6.500% due 10/25/2037                               | 8,163          | 3,944         |
| IndyMac IMSC Mortgage Loan Trust                    |                |               |
| 4.132% due 06/25/2037                               | 7,871          | 4,965         |
| IndyMac INDX Mortgage Loan Trust                    |                |               |
| 3.274% due 07/25/2037                               | 16,181         | 13,436        |
| 3.407% due 04/25/2037                               | 13,074         | 11,560        |
| 3.749% due 04/25/2037                               | 6,163          | 5,535         |
| 3.967% due 03/25/2036                               | 3,561          | 2,450         |
| 4.647% due 11/25/2036                               | 10,288         | 6,520         |
| 5.212% due 02/25/2037                               | 19,956         | 18,548        |
| 5.232% due 10/25/2036                               | 4,579          | 1,873         |
| 5.452% due 07/25/2035                               | 5,305          | 4,233         |
| <b>INTOWN Mortgage Trust</b>                        |                |               |
| 8.489% due 08/15/2039                               | 11,495         | 11,542        |
| <b>Jefferies Resecuritization Trust</b>             |                |               |
| 9.123% due 06/25/2047                               | 388            | 319           |
| <b>JPMorgan Alternative Loan Trust</b>              |                |               |
| 4.412% due 09/25/2036                               | 7,711          | 6,269         |
| 4.701% due 03/25/2036                               | 237            | 166           |
| 5.412% due 04/25/2047                               | 1,331          | 1,267         |
| 5.730% due 03/25/2036                               | 42             | 41            |
| JPMorgan Chase Commercial Mortgage Securities Trust |                |               |
| 4.128% due 07/05/2031                               | 2,500          | 2,311         |
| 4.248% due 07/05/2033                               | 1,925          | 1,798         |
| 6.268% due 12/15/2036                               | 3,700          | 2,836         |
| 7.235% due 10/05/2040                               | 6,900          | 7,273         |
| 7.268% due 09/15/2029                               | 1,740          | 1,294         |
| 7.433% due 11/15/2038                               | 16,193         | 16,035        |

|                                                         | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |                                                                     | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|---------------------------------------------------------|----------------|---------------|---------------------------------------------------------------------|----------------|---------------|
| <b>JPMorgan Mortgage Acquisition Corp.</b>              |                |               | <b>Merrill Lynch Mortgage Investors Trust</b>                       |                |               |
| 5.782% due 12/25/2035                                   | 8,402          | 8,186         | 5.132% due 05/25/2037                                               | 17,888         | 8,939         |
| <b>JPMorgan Mortgage Acquisition Trust</b>              |                |               | 5.132% due 10/25/2037                                               | 53,302         | 7,466         |
| 4.531% due 11/25/2036                                   | 1,976          | 1,963         | 5.572% due 07/25/2034                                               | 4,313          | 3,749         |
| 5.002% due 12/25/2036                                   | 13,147         | 6,954         | 5.647% due 09/25/2035                                               | 45             | 42            |
| 5.122% due 08/25/2036                                   | 8,600          | 8,036         | 5.932% due 10/25/2035                                               | 300            | 300           |
| 5.122% due 06/25/2037                                   | 34,606         | 33,517        | 6.683% due 02/25/2033                                               | 16             | 14            |
| 5.132% due 06/25/2037                                   | 22,826         | 20,107        | <b>MFA Trust</b>                                                    |                |               |
| 5.257% due 05/25/2036                                   | 6,288          | 6,179         | 6.775% due 10/25/2058                                               | 4,685          | 4,747         |
| 5.287% due 05/25/2036                                   | 14,067         | 13,362        | <b>Morgan Stanley Asset-Backed Securities Capital I, Inc. Trust</b> |                |               |
| <b>JPMorgan Mortgage Trust</b>                          |                |               | 5.102% due 07/25/2036                                               | 4,260          | 3,781         |
| 5.152% due 10/25/2035                                   | 3,127          | 2,217         | 5.112% due 02/25/2037                                               | 6,911          | 3,028         |
| 5.250% due 11/25/2063                                   | 862            | 851           | 5.152% due 07/25/2036                                               | 42,563         | 15,653        |
| 5.584% due 01/25/2037                                   | 329            | 278           | 5.332% due 06/25/2036                                               | 18,173         | 15,522        |
| 6.000% due 06/25/2037                                   | 3,220          | 1,198         | 5.352% due 07/25/2036                                               | 42,355         | 15,625        |
| <b>JPMorgan Resecuritization Trust</b>                  |                |               | 5.392% due 03/25/2036                                               | 3,738          | 3,635         |
| 4.651% due 02/26/2037                                   | 1,637          | 1,506         | 5.587% due 07/25/2035                                               | 3,941          | 3,847         |
| <b>Kentmere No.4 PLC</b>                                |                |               | 5.852% due 03/25/2033                                               | 58             | 57            |
| 0.000% due 01/28/2039 GBP                               | 76,592         | 88,844        | 5.852% due 07/25/2037                                               | 879            | 865           |
| <b>Kinbane DAC</b>                                      |                |               | <b>Morgan Stanley Bank of America Merrill Lynch Trust</b>           |                |               |
| 3.955% due 09/25/2062 EUR                               | 43,737         | 47,301        | 0.766% due 11/15/2052 (h)                                           | 126,132        | 2,089         |
| <b>Lansdowne Mortgage Securities No.1 PLC</b>           |                |               | <b>Morgan Stanley Capital I Trust</b>                               |                |               |
| 3.781% due 06/15/2045                                   | 1,893          | 1,987         | 2.428% due 04/05/2042                                               | 13,500         | 11,329        |
| <b>Legacy Mortgage Asset Trust</b>                      |                |               | 6.501% due 08/15/2033                                               | 2,619          | 631           |
| 0.000% due 09/25/2059 \$                                | 17,383         | 5,933         | 7.296% due 12/15/2038                                               | 21,942         | 19,200        |
| 0.000% due 09/25/2059 (h)                               | 539,377        | 2,030         | 7.995% due 12/15/2038                                               | 7,750          | 6,531         |
| 3.000% due 09/25/2059                                   | 77,845         | 73,947        | <b>Morgan Stanley Capital I, Inc. Trust</b>                         |                |               |
| 3.838% due 09/25/2059                                   | 18,352         | 9,562         | 5.392% due 02/25/2036                                               | 18,235         | 17,065        |
| 4.206% due 09/25/2059                                   | 111,258        | 87,724        | <b>Morgan Stanley Home Equity Loan Trust</b>                        |                |               |
| <b>Lehman XS Trust</b>                                  |                |               | 5.362% due 02/25/2036                                               | 14,415         | 13,525        |
| 5.052% due 02/25/2037                                   | 11,556         | 10,139        | <b>Morgan Stanley Ixis Real Estate Capital Trust</b>                |                |               |
| 5.232% due 09/25/2036                                   | 3,880          | 3,196         | 5.312% due 07/25/2036                                               | 9,740          | 3,903         |
| 5.232% due 12/25/2036                                   | 11,474         | 8,741         | <b>Morgan Stanley Mortgage Loan Trust</b>                           |                |               |
| 5.252% due 06/25/2046                                   | 8,196          | 6,728         | 3.488% due 11/25/2037                                               | 1,178          | 825           |
| 5.372% due 02/25/2047                                   | 18,627         | 16,097        | 6.000% due 12/25/2035                                               | 480            | 187           |
| 6.500% due 06/25/2046                                   | 4,342          | 3,651         | <b>Morgan Stanley Reremic Trust</b>                                 |                |               |
| 6.552% due 10/25/2037                                   | 11,017         | 10,227        | 5.289% due 11/26/2036                                               | 4,588          | 3,908         |
| <b>Long Beach Mortgage Loan Trust</b>                   |                |               | <b>Mortgage Loan Trust</b>                                          |                |               |
| 5.232% due 02/25/2036                                   | 22,256         | 18,819        | 5.370% due 03/25/2034                                               | 3,310          | 3,185         |
| 5.232% due 03/25/2046                                   | 31,802         | 11,365        | <b>MortgageIT Trust</b>                                             |                |               |
| <b>MASTR Adjustable Rate Mortgages Trust</b>            |                |               | 6.427% due 08/25/2035                                               | 255            | 248           |
| 4.948% due 04/25/2034                                   | 1              | 1             | <b>Mortimer Btl PLC</b>                                             |                |               |
| 6.261% due 12/25/2046                                   | 6,006          | 5,543         | 6.150% due 12/22/2056 GBP                                           | 5,765          | 7,461         |
| <b>Mastr Asset-Backed Securities Trust</b>              |                |               | <b>MTN Commercial Mortgage Trust</b>                                |                |               |
| 5.292% due 11/25/2036                                   | 23             | 14            | 6.207% due 03/15/2039 \$                                            | 1,120          | 1,115         |
| 5.407% due 01/25/2036                                   | 7,500          | 6,972         | <b>Natixis Commercial Mortgage Securities Trust</b>                 |                |               |
| 6.002% due 08/25/2037                                   | 13,003         | 11,195        | 3.790% due 11/15/2032                                               | 1,100          | 922           |
| <b>Mastr Specialized Loan Trust</b>                     |                |               | 3.821% due 02/15/2039                                               | 2,900          | 2,633         |
| 5.572% due 02/25/2036                                   | 5,137          | 4,128         | <b>New Century Home Equity Loan Trust</b>                           |                |               |
| <b>Merrill Lynch First Franklin Mortgage Loan Trust</b> |                |               | 5.977% due 10/25/2033                                               | 125            | 126           |
| 7.852% due 10/25/2037                                   | 11,234         | 10,770        |                                                                     |                |               |

|                                                                               | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |                                                             | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|-------------------------------------------------------------------------------|----------------|---------------|-------------------------------------------------------------|----------------|---------------|
| <b>New York Mortgage Trust</b>                                                |                |               | <b>PRET Trust</b>                                           |                |               |
| 5.392% due 04/25/2035                                                         | 508            | 485           | 3.900% due 10/25/2063                                       | 4,855          | 4,604         |
| <b>Newgate Funding PLC</b>                                                    |                |               | <b>Prime Mortgage Trust</b>                                 |                |               |
| 5.259% due 12/15/2050                                                         | GBP 12,756     | 16,027        | 6.000% due 04/25/2037                                       | 3,570          | 2,927         |
| Nomura Asset Acceptance Corporation Alternative Loan Trust                    |                |               | <b>PRKCM Trust</b>                                          |                |               |
| 5.034% due 05/25/2035                                                         | \$ 2,747       | 1,322         | 6.584% due 09/25/2058                                       | 7,618          | 7,698         |
| Nomura Home Equity Loan, Inc. Home Equity Loan Trust                          |                |               | <b>PRPM LLC</b>                                             |                |               |
| 5.617% due 05/25/2035                                                         | 5,226          | 5,178         | 4.793% due 07/25/2026                                       | 6,635          | 6,571         |
| 6.245% due 10/25/2036                                                         | 20,953         | 4,440         | <b>PRPM Trust</b>                                           |                |               |
| <b>Nomura Resecuritization Trust</b>                                          |                |               | 6.250% due 08/25/2068                                       | 7,189          | 7,233         |
| 2.014% due 03/26/2037                                                         | 5,092          | 3,999         | <b>RAAC Trust</b>                                           |                |               |
| <b>NovaStar Mortgage Funding Trust</b>                                        |                |               | 5.557% due 02/25/2036                                       | 7,378          | 7,109         |
| 5.052% due 09/25/2037                                                         | 13,082         | 12,732        | 5.602% due 06/25/2047                                       | 21,367         | 16,319        |
| 5.172% due 05/25/2036                                                         | 3,237          | 3,188         | <b>RBSGC Mortgage Loan Trust</b>                            |                |               |
| 5.172% due 10/25/2036                                                         | 5,176          | 2,214         | 6.000% due 01/25/2037                                       | 1              | 1             |
| 5.572% due 10/25/2035                                                         | 439            | 438           | <b>Renaissance Home Equity Loan Trust</b>                   |                |               |
| <b>NYO Commercial Mortgage Trust</b>                                          |                |               | 5.572% due 11/25/2034                                       | 136            | 117           |
| 6.913% due 11/15/2038                                                         | 30,130         | 28,455        | 5.612% due 04/25/2037                                       | 10,124         | 2,567         |
| 7.463% due 11/15/2038                                                         | 14,400         | 13,377        | 5.675% due 06/25/2037                                       | 3,910          | 957           |
| <b>OBX Trust</b>                                                              |                |               | 5.852% due 09/25/2037                                       | 31             | 27            |
| 3.623% due 04/25/2053                                                         | 16,402         | 16,060        | <b>Residential Accredited Securities Corporation Trust</b>  |                |               |
| 6.319% due 01/25/2062                                                         | 9,084          | 9,130         | 5.072% due 02/25/2037                                       | 18,558         | 17,984        |
| 6.520% due 07/25/2063                                                         | 5,952          | 6,011         | 5.347% due 04/25/2036                                       | 3,364          | 3,326         |
| Optium Mortgage Acceptance Corporation Asset-Backed Pass-Through Certificates |                |               | 5.452% due 01/25/2037                                       | 36,202         | 27,067        |
| 5.602% due 07/25/2035                                                         | 1,136          | 1,162         | 5.467% due 03/25/2036                                       | 6,180          | 5,998         |
| <b>Option One Mortgage Loan Trust</b>                                         |                |               | 5.493% due 04/25/2034                                       | 1,053          | 1,001         |
| 4.972% due 03/25/2037                                                         | 5,795          | 5,577         | 5.827% due 09/25/2035                                       | 4,736          | 4,682         |
| 4.992% due 03/25/2037                                                         | 30,471         | 26,544        | 5.887% due 08/25/2035                                       | 1,533          | 1,523         |
| 5.052% due 02/25/2037                                                         | 16,874         | 7,922         | <b>Residential Asset Mortgage Products Trust</b>            |                |               |
| 5.132% due 07/25/2036                                                         | 1,866          | 1,083         | 5.202% due 10/25/2036                                       | 12,363         | 11,938        |
| 5.662% due 02/25/2035                                                         | 3,416          | 2,837         | 5.452% due 02/25/2036                                       | 426            | 425           |
| <b>Ownit Mortgage Loan Trust</b>                                              |                |               | 5.527% due 11/25/2035                                       | 6,840          | 6,720         |
| 5.112% due 10/25/2037                                                         | 3,247          | 3,279         | 5.532% due 12/25/2035                                       | 9,266          | 8,075         |
| 5.172% due 10/25/2037                                                         | 2,231          | 2,260         | 5.602% due 09/25/2035                                       | 4,786          | 4,748         |
| 5.232% due 07/25/2037                                                         | 1,742          | 1,789         | <b>Residential Mortgage Acceptance Corporation No.3 PLC</b> |                |               |
| 5.392% due 03/25/2037                                                         | 4,589          | 4,387         | 6.175% due 02/15/2047                                       | GBP 20,863     | 27,012        |
| Park Place Securities, Inc. Asset-Backed Pass-Through Certificates            |                |               | <b>RMAC Securities No.1 PLC</b>                             |                |               |
| 5.587% due 09/25/2035                                                         | 2,473          | 2,405         | 3.890% due 06/12/2044                                       | EUR 3,206      | 3,366         |
| 5.632% due 09/25/2035                                                         | 25,075         | 22,469        | <b>Saxon Asset Securities Trust</b>                         |                |               |
| 6.322% due 01/25/2035                                                         | 2,000          | 1,620         | 2.055% due 03/25/2035                                       | \$ 272         | 242           |
| 6.877% due 12/25/2034                                                         | 25,974         | 24,979        | 6.602% due 12/25/2037                                       | 2,278          | 2,149         |
| People's Financial Realty Mortgage Securities Trust                           |                |               | <b>Securitized Asset-Backed Receivables LLC Trust</b>       |                |               |
| 5.012% due 09/25/2036                                                         | 25,828         | 4,745         | 5.392% due 03/25/2036                                       | 4,274          | 3,922         |
| Popular Asset-Backed Securities Mortgage Pass-Through Trust                   |                |               | 5.677% due 10/25/2035                                       | 10,136         | 9,573         |
| 3.394% due 11/25/2035                                                         | 17,818         | 16,399        | 5.902% due 03/25/2035                                       | 4,220          | 4,159         |
| 3.467% due 07/25/2035                                                         | 9,601          | 7,862         | <b>Sequoia Mortgage Trust</b>                               |                |               |
| 5.162% due 11/25/2036                                                         | 14,585         | 12,556        | 4.502% due 11/25/2063                                       | 10,800         | 10,640        |
| <b>PRET LLC</b>                                                               |                |               | 5.274% due 05/20/2035                                       | 882            | 800           |
| 4.843% due 09/25/2051                                                         | 31,530         | 31,233        | 5.394% due 06/20/2034                                       | 13             | 12            |
| 5.925% due 10/25/2054 (e)                                                     | 15,100         | 15,082        | <b>Sestante Finance Srl</b>                                 |                |               |
| 8.497% due 10/25/2053                                                         | 13,901         | 14,073        | 3.358% due 07/23/2046                                       | EUR 6,362      | 6,634         |

|                                                             | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |                                                                  | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|-------------------------------------------------------------|----------------|---------------|------------------------------------------------------------------|----------------|---------------|
| <b>SFO Commercial Mortgage Trust</b>                        |                |               | 6.500% due 12/28/2061                                            | 5,015          | 4,719         |
| 7.318% due 05/15/2038                                       | \$ 885         | 820           | 7.000% due 12/28/2061                                            | 34,512         | 18,617        |
| 7.818% due 05/15/2038                                       | 22,000         | 19,224        | 7.095% due 12/28/2061                                            | 4,313          | 4,693         |
| <b>SG Mortgage Securities Trust</b>                         |                |               | 7.845% due 12/28/2061                                            | 2,696          | 2,934         |
| 5.212% due 02/25/2036                                       | 4,610          | 2,288         | 8.845% due 12/28/2061                                            | 4,852          | 5,279         |
| 5.312% due 07/25/2036                                       | 7,972          | 1,691         | <b>Temple Quay No.1 PLC</b>                                      |                |               |
| <b>Shamrock Residential DAC</b>                             |                |               | 6.452% due 07/24/2085                                            | GBP 42,046     | 54,181        |
| 4.381% due 02/24/2071                                       | EUR 21,374     | 23,220        | 6.952% due 07/24/2085                                            | 15,904         | 20,587        |
| 4.631% due 01/24/2061                                       | 16,471         | 17,854        | 7.952% due 07/24/2085                                            | 14,681         | 19,052        |
| <b>Soundview Home Loan Trust</b>                            |                |               | <b>Terwin Mortgage Trust</b>                                     |                |               |
| 4.104% due 04/25/2035                                       | \$ 2,319       | 2,232         | 6.232% due 03/25/2035                                            | \$ 2,943       | 2,938         |
| 5.272% due 06/25/2036                                       | 7,821          | 6,515         | Towd Point Mortgage Funding Granite 6 PLC                        |                |               |
| 5.317% due 06/25/2036                                       | 50,026         | 43,738        | 5.878% due 07/20/2053                                            | GBP 34,195     | 44,077        |
| 5.332% due 07/25/2036                                       | 23,429         | 21,019        | <b>Towd Point Mortgage Trust</b>                                 |                |               |
| 5.827% due 03/25/2036                                       | 8,102          | 7,577         | 3.750% due 03/25/2058                                            | \$ 1,902       | 1,877         |
| Specialty Underwriting & Residential Finance Trust          |                |               | 3.750% due 09/25/2062                                            | 79,907         | 75,151        |
| 5.827% due 12/25/2035                                       | 414            | 410           | <b>Tower Bridge Funding PLC</b>                                  |                |               |
| <b>SREIT Trust</b>                                          |                |               | 6.053% due 01/20/2066                                            | GBP 13,311     | 17,195        |
| 6.363% due 10/15/2038                                       | 24,605         | 24,427        | <b>Truman Capital Mortgage Loan Trust</b>                        |                |               |
| 6.711% due 10/15/2038                                       | 20,425         | 20,243        | 5.372% due 03/25/2036                                            | \$ 157         | 157           |
| Structured Adjustable Rate Mortgage Loan Trust              |                |               | <b>Verus Securitization Trust</b>                                |                |               |
| 4.895% due 06/25/2037                                       | 1,399          | 1,282         | 4.474% due 04/25/2067                                            | 26,269         | 26,062        |
| 5.172% due 10/25/2035                                       | 4,890          | 4,587         | 5.811% due 05/25/2068                                            | 11,251         | 11,263        |
| 5.701% due 07/25/2035                                       | 1,943          | 871           | 5.999% due 02/25/2068                                            | 4,175          | 4,192         |
| 5.827% due 08/25/2035                                       | 8,232          | 7,338         | 6.218% due 06/25/2069                                            | 7,757          | 7,818         |
| 6.461% due 05/25/2035                                       | 49             | 38            | 6.443% due 08/25/2068                                            | 5,858          | 5,907         |
| Structured Asset Investment Loan Trust                      |                |               | 6.665% due 09/25/2068                                            | 15,810         | 15,971        |
| 5.152% due 06/25/2036                                       | 3,977          | 3,776         | <b>Visio Trust</b>                                               |                |               |
| 5.352% due 06/25/2036                                       | 25,000         | 9,325         | 6.598% due 10/25/2058                                            | 4,137          | 4,184         |
| 5.572% due 04/25/2035                                       | 2,177          | 2,143         | <b>Wachovia Mortgage Loan Trust</b>                              |                |               |
| 5.652% due 02/25/2034                                       | 9,245          | 9,192         | 5.542% due 10/25/2035                                            | 2,661          | 2,403         |
| 6.052% due 12/25/2034                                       | 1,442          | 1,437         | WalMu Mortgage Pass-Through Certificates Trust                   |                |               |
| Structured Asset Mortgage Investments II Trust              |                |               | 5.572% due 01/25/2045                                            | 322            | 302           |
| 5.272% due 09/25/2047                                       | 15,941         | 13,564        | 5.767% due 08/25/2045                                            | 13,274         | 11,311        |
| 5.292% due 05/25/2036                                       | 8,491          | 6,772         | Warwick Finance Residential Mortgages Number Three PLC           |                |               |
| 5.549% due 04/19/2035                                       | 1,121          | 1,058         | 0.000% due 12/21/2049                                            | GBP 0          | 4,346         |
| Structured Asset Mortgage Investments Trust                 |                |               | 5.912% due 12/21/2049                                            | 16,081         | 20,745        |
| 5.534% due 09/19/2032                                       | 8              | 8             | 6.630% due 12/21/2049                                            | 4,921          | 6,370         |
| Structured Asset Securities Corporation Mortgage Loan Trust |                |               | 7.130% due 12/21/2049                                            | 2,460          | 3,159         |
| 5.102% due 05/25/2036                                       | 3,149          | 2,532         | 7.630% due 12/21/2049                                            | 1,406          | 1,798         |
| 5.112% due 05/25/2036                                       | 4,333          | 4,216         | 8.130% due 12/21/2049                                            | 1,406          | 1,783         |
| 5.172% due 10/25/2036                                       | 7,753          | 5,283         | Washington Mutual Mortgage Pass-Through Certificates WMALT Trust |                |               |
| 5.287% due 07/25/2036                                       | 9,596          | 9,459         | 5.500% due 11/25/2035                                            | \$ 54          | 48            |
| 5.352% due 04/25/2031                                       | 2,637          | 2,677         | 5.911% due 10/25/2046                                            | 9,114          | 7,844         |
| 5.472% due 07/25/2036                                       | 12,030         | 11,933        | <b>Wells Fargo Commercial Mortgage Trust</b>                     |                |               |
| <b>Summerhill Residential DAC</b>                           |                |               | 2.501% due 09/15/2031                                            | 15,000         | 14,293        |
| 0.000% due 12/28/2061                                       | EUR 5          | 0             | Wells Fargo Home Equity Asset-Backed Securities Trust            |                |               |
| 4.545% due 12/28/2061                                       | 136,087        | 147,923       | 5.272% due 03/25/2037                                            | 472            | 468           |
| 5.145% due 12/28/2061                                       | 14,020         | 15,239        | Wells Fargo Home Equity Trust Mortgage Pass-Through Certificates |                |               |
| 5.545% due 12/28/2061                                       | 9,706          | 10,557        | 5.452% due 04/25/2034                                            | 2,914          | 2,862         |
| 6.345% due 12/28/2061                                       | 5,392          | 5,865         |                                                                  |                |               |

|                                                                     | 額面金額<br>(単位:千) | 評価額<br>(単位:千)    |
|---------------------------------------------------------------------|----------------|------------------|
| Wells Fargo Mortgage-Backed Securities Trust                        |                |                  |
| 7.396% due 10/25/2036                                               | 114            | 101              |
| <b>WSTN Trust</b>                                                   |                |                  |
| 6.297% due 07/05/2037                                               | 6,000          | 6,059            |
| <b>モーゲージ担保証券合計</b>                                                  |                | <b>4,055,883</b> |
| <b>(取得原価 \$4,363,522)</b>                                           |                |                  |
| <b>資産担保証券 12.3%</b>                                                 |                |                  |
| <b>AGL CLO 6 Ltd.</b>                                               |                |                  |
| 6.079% due 07/20/2034                                               | 3,000          | 3,007            |
| <b>ALESCO Preferred Funding XI Ltd.</b>                             |                |                  |
| 5.465% due 12/23/2036                                               | 5,000          | 4,213            |
| <b>Ally Bank Auto Credit-Linked Notes (e)</b>                       |                |                  |
| 4.970% due 09/15/2032                                               | 3,100          | 3,100            |
| 5.117% due 09/15/2032                                               | 1,600          | 1,601            |
| 5.215% due 09/15/2032                                               | 950            | 951              |
| <b>Arbor Realty Commercial Real Estate Notes Ltd.</b>               |                |                  |
| 6.654% due 05/15/2037                                               | 2,563          | 2,568            |
| <b>AREIT LLC</b>                                                    |                |                  |
| 6.893% due 08/17/2041                                               | 2,859          | 2,876            |
| <b>Ascent Education Funding Trust</b>                               |                |                  |
| 6.140% due 10/25/2050                                               | 2,925          | 2,953            |
| <b>Atlas Senior Loan Fund XV Ltd.</b>                               |                |                  |
| 5.846% due 10/23/2032                                               | 12,900         | 12,951           |
| <b>Auto Asset-Backed Securities Spanish Loans Fondo Triluzacion</b> |                |                  |
| 4.902% due 02/28/2032                                               | EUR 849        | 917              |
| <b>Bain Capital Credit CLO Ltd.</b>                                 |                |                  |
| 5.857% due 07/19/2034                                               | \$ 12,615      | 12,647           |
| <b>BlueMountain CLO XXII Ltd.</b>                                   |                |                  |
| 5.998% due 07/15/2031                                               | 2,539          | 2,544            |
| <b>BMW Canada Auto Trust</b>                                        |                |                  |
| 4.844% due 07/20/2027                                               | CAD 3,900      | 2,837            |
| 5.025% due 04/20/2026                                               | 2,056          | 1,493            |
| <b>BMW Vehicle Lease Trust</b>                                      |                |                  |
| 4.681% due 10/27/2025                                               | \$ 44,700      | 44,707           |
| <b>BPCRE Ltd.</b>                                                   |                |                  |
| 7.159% due 01/16/2037                                               | 5,431          | 5,421            |
| 7.859% due 01/16/2037                                               | 3,468          | 3,469            |
| 8.559% due 01/16/2037                                               | 13,516         | 13,507           |
| <b>Bridgecrest Lending Auto Securitization Trust</b>                |                |                  |
| 4.908% due 11/17/2025                                               | 15,400         | 15,402           |
| 5.541% due 08/15/2025                                               | 3,176          | 3,177            |
| <b>Capital Street Master Trust</b>                                  |                |                  |
| 0.000% due 10/16/2028                                               | 16,900         | 16,900           |
| <b>Cardiff Auto Receivables Securitisation PLC</b>                  |                |                  |
| 0.000% due 08/20/2031                                               | GBP 3          | 2,719            |
| 6.352% due 08/20/2031                                               | 6,823          | 8,805            |
| 6.852% due 08/20/2031                                               | 7,375          | 9,517            |
| 7.552% due 08/20/2031                                               | 4,938          | 6,378            |
| 9.202% due 08/20/2031                                               | 5,263          | 6,865            |

|                                                       | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|-------------------------------------------------------|----------------|---------------|
| 11.702% due 08/20/2031                                | 9,437          | 12,528        |
| 13.952% due 08/20/2031                                | 12,349         | 14,637        |
| <b>Carlyle Global Market Strategies CLO Ltd.</b>      |                |               |
| 5.929% due 07/27/2031                                 | \$ 2,528       | 2,531         |
| <b>Carlyle U.S. CLO Ltd.</b>                          |                |               |
| 6.078% due 10/15/2035                                 | 19,200         | 19,261        |
| <b>Carmax Select Receivables Trust</b>                |                |               |
| 5.617% due 07/15/2025                                 | 13,176         | 13,182        |
| <b>Carvana Auto Receivables Trust</b>                 |                |               |
| 5.210% due 06/10/2030                                 | 6,600          | 6,678         |
| 5.330% due 07/10/2029                                 | 8,500          | 8,597         |
| 5.630% due 11/10/2027                                 | 7,283          | 7,316         |
| 5.710% due 07/10/2029                                 | 2,500          | 2,553         |
| 6.090% due 11/10/2026                                 | 787            | 789           |
| <b>Castlelake Aircraft Securitization Trust</b>       |                |               |
| 4.125% due 06/15/2043                                 | 547            | 516           |
| <b>Centerline Logistics Corp.</b>                     |                |               |
| 9.250% due 12/15/2027                                 | 2,142          | 2,163         |
| 9.750% due 12/15/2027                                 | 2,394          | 2,418         |
| <b>Chase Auto Owner Trust</b>                         |                |               |
| 5.495% due 07/25/2025                                 | 12,190         | 12,201        |
| 5.568% due 06/25/2025                                 | 6,651          | 6,654         |
| <b>CIFC Funding III Ltd.</b>                          |                |               |
| 6.058% due 07/15/2036                                 | 12,000         | 12,028        |
| 6.093% due 10/22/2031                                 | 2,237          | 2,245         |
| <b>Cologix Canadian Issuer LP</b>                     |                |               |
| 4.940% due 01/25/2052                                 | CAD 1,800      | 1,298         |
| <b>CPS Auto Receivables Trust</b>                     |                |               |
| 5.380% due 01/18/2028                                 | \$ 1,000       | 1,003         |
| 6.040% due 07/16/2029                                 | 2,100          | 2,128         |
| 6.130% due 09/15/2026                                 | 3,633          | 3,640         |
| <b>Dell Equipment Finance Trust</b>                   |                |               |
| 4.751% due 10/22/2025                                 | 34,600         | 34,613        |
| <b>Dewolf Park CLO Ltd.</b>                           |                |               |
| 5.838% due 10/15/2030                                 | 2,166          | 2,173         |
| <b>Diamond Infrastructure Funding LLC</b>             |                |               |
| 1.760% due 04/15/2049                                 | 900            | 834           |
| <b>DLLMT LLC</b>                                      |                |               |
| 5.353% due 08/20/2025                                 | 5,993          | 6,003         |
| <b>Enterprise Fleet Financing LLC</b>                 |                |               |
| 4.724% due 10/21/2025                                 | 45,400         | 45,412        |
| 5.493% due 07/21/2025                                 | 25,280         | 25,345        |
| <b>Exeter Automobile Receivables Trust</b>            |                |               |
| 5.589% due 08/15/2025                                 | 5,625          | 5,627         |
| <b>FAB CBO BV</b>                                     |                |               |
| 4.367% due 08/20/2080                                 | EUR 39         | 42            |
| <b>Finance of America Structured Securities Trust</b> |                |               |
| 3.000% due 09/25/2061                                 | \$ 13,947      | 13,504        |
| 6.500% due 04/25/2073                                 | 4,918          | 4,942         |
| <b>Ford Auto Securitization Trust II</b>              |                |               |
| 3.724% due 11/15/2028                                 | CAD 4,300      | 3,084         |

|                                                    | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |                                               | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|----------------------------------------------------|----------------|---------------|-----------------------------------------------|----------------|---------------|
| 3.843% due 09/15/2030                              | 3,400          | 2,510         | <b>KKR CLO 18 Ltd.</b>                        |                |               |
| 3.945% due 10/15/2026                              | 5,400          | 3,893         | 5.834% due 07/18/2030                         | 660            | 661           |
| Galaxy Xxviii CLO Ltd.                             |                |               | <b>LAD Auto Receivables Trust</b>             |                |               |
| 6.018% due 07/15/2031                              | \$ 4,174       | 4,187         | 4.865% due 11/17/2025                         | 13,300         | 13,304        |
| Gateway Casinos & Entertainment Ltd.               |                |               | 5.460% due 07/16/2029                         | 1,100          | 1,113         |
| 5.000% due 03/12/2038                              | CAD 7,891      | 5,261         | 5.610% due 08/15/2028                         | 3,300          | 3,336         |
| <b>GLS Auto Receivables Issuer Trust</b>           |                |               | 5.700% due 03/15/2027                         | 1,785          | 1,790         |
| 4.750% due 07/17/2028 (e)                          | \$ 1,600       | 1,600         | <b>LCM XVII LP</b>                            |                |               |
| 4.760% due 10/15/2027 (e)                          | 4,600          | 4,601         | 6.048% due 10/15/2031                         | 17,658         | 17,684        |
| 4.857% due 11/17/2025 (e)                          | 1,900          | 1,901         | <b>LoanCore Issuer Ltd.</b>                   |                |               |
| 4.890% due 04/16/2029 (e)                          | 5,300          | 5,301         | 6.218% due 07/15/2036                         | 1,421          | 1,419         |
| 5.020% due 04/17/2028                              | 1,800          | 1,804         | 6.218% due 11/15/2038                         | 8,794          | 8,768         |
| 5.080% due 01/16/2029                              | 3,000          | 3,008         | M&T Equipment Notes                           |                |               |
| 5.350% due 08/16/2027                              | 5,400          | 5,414         | 5.385% due 08/18/2025                         | 10,046         | 10,063        |
| 5.478% due 08/15/2025                              | 255            | 255           | <b>Madison Park Funding XXIX Ltd.</b>         |                |               |
| <b>GLS Auto Select Receivables Trust</b>           |                |               | 5.812% due 10/18/2030                         | 10,835         | 10,868        |
| 4.845% due 10/15/2025                              | 12,500         | 12,500        | Magnetite XV Ltd.                             |                |               |
| 5.609% due 07/15/2025                              | 1,522          | 1,523         | 5.897% due 07/25/2031                         | 13,360         | 13,386        |
| <b>GM Financial Automobile Leasing Trust</b>       |                |               | MAN Euro CLO DAC                              |                |               |
| 4.745% due 10/20/2025                              | 31,484         | 31,495        | 4.929% due 10/15/2036                         | EUR 20,000     | 21,756        |
| GM Financial Consumer Automobile Receivables Trust |                |               | <b>METAL LLC</b>                              |                |               |
| 4.470% due 02/16/2028                              | 4,900          | 4,893         | 4.581% due 10/15/2042                         | \$ 9,466       | 6,058         |
| 4.737% due 10/16/2025                              | 33,400         | 33,408        | <b>MF1 LLC</b>                                |                |               |
| <b>GMF Canada Leasing Trust</b>                    |                |               | 6.909% due 06/19/2037                         | 21,913         | 21,947        |
| 4.827% due 08/20/2029                              | CAD 5,300      | 3,866         | 7.394% due 09/17/2037                         | 8,765          | 8,792         |
| 4.883% due 12/21/2026                              | 9,500          | 7,046         | 7.409% due 06/19/2037                         | 8,236          | 8,241         |
| Goldentree Loan Management U.S. CLO 6 Ltd.         |                |               | <b>MMcapS Funding XVII Ltd.</b>               |                |               |
| 5.937% due 04/20/2035                              | \$ 1,700       | 1,702         | 5.627% due 12/01/2035                         | 105            | 105           |
| <b>Goodgreen</b>                                   |                |               | <b>Nassau Ltd.</b>                            |                |               |
| 3.930% due 10/15/2053                              | 3,597          | 3,263         | 6.068% due 07/15/2031                         | 1,760          | 1,761         |
| Goodleap Sustainable Home Solutions Trust          |                |               | <b>National Collegiate Student Loan Trust</b> |                |               |
| 6.500% due 07/20/2055                              | 799            | 810           | 5.349% due 10/25/2033                         | 396            | 394           |
| GreatAmerica Leasing Receivables Funding LLC       |                |               | <b>Navient Private Education Loan Trust</b>   |                |               |
| 5.280% due 03/15/2027                              | 3,800          | 3,825         | 5.818% due 11/15/2068                         | 914            | 911           |
| 5.458% due 08/15/2025                              | 7,148          | 7,165         | 7.068% due 12/15/2045                         | 1,052          | 1,058         |
| <b>GreenSky Home Improvement Issuer Trust</b>      |                |               | <b>Nelnet Student Loan Trust</b>              |                |               |
| 5.150% due 10/27/2059                              | 1,000          | 998           | 5.771% due 09/25/2065                         | 1,406          | 1,405         |
| <b>GreenSky Home Improvement Trust</b>             |                |               | 6.640% due 02/20/2041                         | 4,664          | 4,738         |
| 5.550% due 06/25/2059                              | 500            | 507           | <b>Nissan Auto Receivables Owner Trust</b>    |                |               |
| 5.880% due 06/25/2059                              | 2,253          | 2,268         | 4.703% due 10/15/2025                         | 22,600         | 22,607        |
| <b>Honda Auto Receivables Owner Trust</b>          |                |               | <b>Ocean Trails CLO 8</b>                     |                |               |
| 4.330% due 05/15/2029                              | 4,000          | 3,985         | 5.946% due 07/15/2034                         | 11,800         | 11,846        |
| 4.560% due 03/15/2027                              | 13,300         | 13,294        | <b>Octagon Loan Funding Ltd.</b>              |                |               |
| <b>Hyundai Auto Lease Securitization Trust</b>     |                |               | 6.543% due 11/18/2031                         | 301            | 302           |
| 4.620% due 04/17/2028                              | 10,000         | 10,010        | <b>Octane Receivables Trust</b>               |                |               |
| 4.770% due 03/15/2027                              | 5,900          | 5,910         | 4.749% due 11/20/2025 (e)                     | 15,500         | 15,500        |
| 5.304% due 09/15/2025                              | 9,175          | 9,185         | <b>OZLM XVII Ltd.</b>                         |                |               |
| <b>Hyundai Auto Receivables Trust</b>              |                |               | 5.767% due 07/20/2030                         | 1,949          | 1,950         |
| 4.750% due 10/15/2025                              | 26,000         | 26,007        | <b>Pagaya AI Debt Grantor Trust (e)</b>       |                |               |
| 5.150% due 06/15/2027                              | 32,800         | 32,922        | 5.750% due 06/15/2032                         | 4,400          | 4,400         |
|                                                    |                |               | 5.992% due 06/15/2032                         | 1,300          | 1,300         |

|                                           | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|-------------------------------------------|----------------|---------------|
| <b>Pagaya AI Debt Trust</b>               |                |               |
| 7.179% due 04/15/2031                     | 1,445          | 1,447         |
| 7.600% due 12/16/2030                     | 1,770          | 1,780         |
| 7.625% due 04/15/2031                     | 3,300          | 3,321         |
| Palmer Square European Loan Funding DAC   |                |               |
| 5.042% due 05/15/2033 EUR                 | 7,383          | 8,045         |
| PenFed Auto Receivables Owner Trust       |                |               |
| 5.371% due 08/15/2025 \$                  | 16,270         | 16,284        |
| Porsche Innovative Lease Owner Trust      |                |               |
| 4.766% due 10/20/2025                     | 38,600         | 38,606        |
| 5.316% due 08/20/2025                     | 2,546          | 2,550         |
| Prestige Auto Receivables Trust           |                |               |
| 4.720% due 02/15/2028                     | 18,500         | 18,486        |
| 5.182% due 09/15/2025                     | 6,915          | 6,918         |
| <b>Rad CLO 4 Ltd.</b>                     |                |               |
| 5.856% due 04/25/2032                     | 7,868          | 7,892         |
| Rockford Tower Europe CLO DAC             |                |               |
| 4.468% due 04/24/2037 EUR                 | 12,900         | 14,041        |
| <b>Romark WM-R Ltd.</b>                   |                |               |
| 5.909% due 04/20/2031 \$                  | 3,868          | 3,874         |
| Santander Drive Auto Receivables Trust    |                |               |
| 5.630% due 01/16/2029                     | 10,500         | 10,645        |
| 5.910% due 06/15/2027                     | 9,400          | 9,438         |
| Sapphire Aviation Finance I Ltd.          |                |               |
| 4.250% due 03/15/2040                     | 5,199          | 5,083         |
| <b>Saranac CLO III Ltd.</b>               |                |               |
| 6.615% due 06/22/2030                     | 4,928          | 4,945         |
| <b>SCCU Auto Receivables Trust</b>        |                |               |
| 5.660% due 07/15/2025                     | 1,196          | 1,196         |
| SFS Auto Receivables Securitization Trust |                |               |
| 4.802% due 10/20/2025                     | 10,400         | 10,403        |
| 5.710% due 10/20/2027                     | 8,964          | 9,004         |
| <b>SMB Private Education Loan Trust</b>   |                |               |
| 0.000% due 02/16/2055                     | 3              | 3,279         |
| 3.940% due 02/16/2055                     | 16,223         | 15,533        |
| 4.550% due 02/16/2055                     | 7,867          | 7,531         |
| 4.950% due 02/16/2055                     | 2,185          | 2,094         |
| 5.950% due 02/16/2055                     | 3,140          | 3,035         |
| 6.150% due 09/15/2053                     | 11,058         | 11,488        |
| 6.460% due 02/16/2055                     | 16,223         | 16,334        |
| 6.660% due 09/15/2053                     | 17,931         | 18,249        |
| 6.930% due 09/15/2053                     | 5,933          | 6,281         |
| 7.540% due 09/15/2053                     | 1,205          | 1,264         |
| 8.870% due 09/15/2053                     | 2,505          | 2,665         |
| <b>Sound Point CLO XVIII Ltd.</b>         |                |               |
| 5.999% due 01/21/2031                     | 2,100          | 2,103         |
| Sound Point Euro CLO IV Funding DAC       |                |               |
| 4.284% due 01/15/2035 EUR                 | 19,992         | 21,715        |
| <b>Symphony CLO 39 Ltd.</b>               |                |               |
| 6.216% due 04/25/2034 \$                  | 24,800         | 24,879        |

|                                           | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|-------------------------------------------|----------------|---------------|
| <b>Tesla Auto Lease Trust</b>             |                |               |
| 4.827% due 10/20/2025                     | 7,400          | 7,402         |
| <b>Theorem Funding Trust</b>              |                |               |
| 6.060% due 12/15/2028                     | 1,407          | 1,410         |
| Toyota Auto Receivables Owner Trust       |                |               |
| 4.791% due 10/15/2025                     | 54,800         | 54,814        |
| <b>TRESTLES CLO V Ltd.</b>                |                |               |
| 6.049% due 10/20/2034                     | 8,025          | 8,044         |
| <b>Trinitas CLO VIII Ltd.</b>             |                |               |
| 5.979% due 07/20/2031                     | 3,616          | 3,624         |
| <b>Tropic CDO V Ltd.</b>                  |                |               |
| 5.238% due 07/15/2036                     | 10,076         | 9,572         |
| <b>TRTX Issuer Ltd.</b>                   |                |               |
| 6.431% due 02/15/2039                     | 4,388          | 4,372         |
| TruPS Financials Note Securitization Ltd. |                |               |
| 6.035% due 03/30/2039                     | 17,424         | 16,901        |
| 6.645% due 09/20/2039                     | 2,365          | 2,317         |
| <b>Upstart Pass-Through Trust</b>         |                |               |
| 3.800% due 04/20/2030                     | 6,369          | 6,277         |
| <b>Upstart Securitization Trust</b>       |                |               |
| 5.500% due 06/20/2032                     | 2,598          | 2,583         |
| <b>Veros Auto Receivables Trust</b>       |                |               |
| 6.280% due 11/15/2027                     | 1,961          | 1,973         |
| Westlake Automobile Receivables Trust     |                |               |
| 4.919% due 10/15/2025                     | 43,550         | 43,562        |
| 5.560% due 02/15/2028                     | 3,900          | 3,938         |
| 5.670% due 08/16/2027                     | 8,600          | 8,612         |
| 5.670% due 06/16/2025                     | 4,028          | 4,031         |

**資産担保証券合計****1,431,090****(取得原価 \$1,428,267)****サブリン債 7.5%**

|                                                |          |        |
|------------------------------------------------|----------|--------|
| <b>Argentina Government International Bond</b> |          |        |
| 0.750% due 07/09/2030                          | 63,770   | 41,910 |
| 1.000% due 07/09/2029                          | 4,943    | 3,554  |
| 3.500% due 07/09/2041                          | 58,125   | 29,934 |
| 4.125% due 07/09/2035                          | 51,459   | 28,600 |
| 4.125% due 07/09/2046                          | 1,035    | 595    |
| 5.000% due 01/09/2038                          | 25,740   | 15,418 |
| <b>Australia Government Bond</b>               |          |        |
| 1.750% due 06/21/2051 AUD                      | 38,100   | 13,151 |
| <b>Bank Gospodarstwa Krajowego</b>             |          |        |
| 3.875% due 03/13/2035 EUR                      | 3,000    | 3,252  |
| 4.250% due 09/13/2044                          | 3,300    | 3,562  |
| 4.375% due 03/13/2039                          | 4,900    | 5,418  |
| 5.750% due 07/09/2034                          | \$ 9,300 | 9,400  |
| 6.250% due 07/09/2054                          | 2,500    | 2,555  |
| <b>Chile Government International Bond</b>     |          |        |
| 3.875% due 07/09/2031 EUR                      | 10,300   | 11,362 |

|                                                   |     | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |                                                    | 額面金額<br>(単位:千) | 評価額<br>(単位:千)  |
|---------------------------------------------------|-----|----------------|---------------|----------------------------------------------------|----------------|----------------|
| <b>Israel Government Bond</b>                     |     |                |               | 7.625% due 04/26/2029                              | 30,900         | 32,384         |
| 1.750% due 08/31/2025                             | ILS | 21,500         | 5,649         | <b>Turkiye Government Bond</b>                     |                |                |
| <b>Israel Government International Bond</b>       |     |                |               | 50.000% due 09/06/2028                             | TRY 54,700     | 1,558          |
| 3.800% due 05/13/2060                             | \$  | 11,400         | 7,574         | 52.191% due 05/17/2028                             | 851,200        | 24,513         |
| 5.000% due 10/30/2026                             | EUR | 73,600         | 81,524        | 53.640% due 05/20/2026                             | 5,400          | 159            |
| <b>Mexico Government International Bond</b>       |     |                |               | 53.640% due 08/19/2026                             | 3,700          | 109            |
| 2.750% due 11/27/2031 (i)                         | MXN | 1,493,352      | 63,858        | <b>Ukraine Government International Bond</b>       |                |                |
| 3.000% due 12/03/2026 (i)                         |     | 124,570        | 5,841         | 0.000% due 02/01/2030 (j)                          | \$ 190         | 92             |
| 4.000% due 11/30/2028 (i)                         |     | 717,331        | 34,320        | 0.000% due 02/01/2034 (j)                          | 711            | 263            |
| 4.000% due 08/24/2034 (i)                         |     | 66,955         | 3,014         | 0.000% due 02/01/2035 (j)                          | 601            | 293            |
| 7.500% due 06/03/2027                             |     | 344,300        | 16,265        | 0.000% due 02/01/2036 (j)                          | 500            | 243            |
| 7.750% due 05/29/2031                             |     | 38,300         | 1,714         | 1.750% due 02/01/2029                              | 1,266          | 763            |
| 8.500% due 03/01/2029                             |     | 233,800        | 11,083        | 1.750% due 02/01/2034                              | 1,214          | 573            |
| 8.500% due 05/31/2029                             |     | 150,300        | 7,117         | 1.750% due 02/01/2035                              | 507            | 234            |
| <b>Peru Government International Bond</b>         |     |                |               | 1.750% due 02/01/2036                              | 494            | 224            |
| 5.350% due 08/12/2040                             | PEN | 2,600          | 571           | <b>Venezuela Government International Bond (f)</b> |                |                |
| 5.400% due 08/12/2034                             |     | 20,162         | 4,833         | 6.000% due 12/09/2049                              | 3,367          | 416            |
| 6.150% due 08/12/2032                             |     | 112,964        | 29,509        | 7.000% due 03/31/2038                              | 1,883          | 262            |
| 6.900% due 08/12/2037                             |     | 33,795         | 8,823         | 7.650% due 04/21/2025                              | 5,349          | 748            |
| 6.950% due 08/12/2031                             |     | 102,250        | 28,269        | 7.750% due 10/13/2029                              | 1,200          | 156            |
| 7.300% due 08/12/2033                             |     | 71,200         | 19,771        | 8.250% due 10/13/2034                              | 5,991          | 834            |
| 7.600% due 08/12/2039                             |     | 48,900         | 13,381        | 9.000% due 05/07/2049                              | 3,161          | 449            |
| <b>Poland Government International Bond</b>       |     |                |               | 9.250% due 09/15/2027                              | 4,274          | 660            |
| 4.625% due 03/18/2029                             | \$  | 2,100          | 2,101         | 9.250% due 05/07/2028                              | 6,512          | 973            |
| <b>Romania Government International Bond</b>      |     |                |               | 11.750% due 10/21/2026                             | 680            | 110            |
| 1.750% due 07/13/2030                             | EUR | 12,200         | 11,292        | 11.950% due 08/05/2031                             | 6,000          | 942            |
| 2.875% due 04/13/2042                             |     | 7,300          | 5,239         | <b>ソブリン債合計</b>                                     |                |                |
| 5.125% due 09/24/2031                             |     | 23,200         | 25,110        |                                                    |                | <b>877,831</b> |
| 5.250% due 05/30/2032                             |     | 10,300         | 11,168        | <b>(取得原価 \$967,483)</b>                            |                |                |
| 5.375% due 03/22/2031                             |     | 6,440          | 7,096         |                                                    |                |                |
| 5.500% due 09/18/2028                             |     | 6,500          | 7,373         |                                                    |                |                |
| 5.625% due 02/22/2036                             |     | 2,840          | 3,023         |                                                    |                |                |
| 5.625% due 05/30/2037                             |     | 13,200         | 13,952        |                                                    |                |                |
| 6.375% due 09/18/2033                             |     | 14,800         | 17,051        |                                                    |                |                |
| <b>Russia Government International Bond</b>       |     |                |               |                                                    |                |                |
| 5.100% due 03/28/2035                             | \$  | 3,200          | 0             |                                                    |                |                |
| 5.250% due 06/23/2047                             |     | 82,400         | 0             |                                                    |                |                |
| 5.625% due 04/04/2042                             |     | 11,400         | 7,809         |                                                    |                |                |
| 5.875% due 09/16/2043                             |     | 13,200         | 9,035         |                                                    |                |                |
| 7.500% due 03/31/2030                             |     | 2,590          | 1,722         |                                                    |                |                |
| <b>South Africa Government International Bond</b> |     |                |               |                                                    |                |                |
| 7.000% due 02/28/2031                             | ZAR | 122,900        | 6,091         |                                                    |                |                |
| 8.000% due 01/31/2030                             |     | 63,100         | 3,381         |                                                    |                |                |
| 8.500% due 01/31/2037                             |     | 180,000        | 8,526         |                                                    |                |                |
| 8.875% due 02/28/2035                             |     | 182,800        | 9,265         |                                                    |                |                |
| 9.000% due 01/31/2040                             |     | 43,100         | 2,047         |                                                    |                |                |
| 10.500% due 12/21/2026                            |     | 1,567,500      | 92,269        |                                                    |                |                |
| <b>Turkey Government International Bond</b>       |     |                |               |                                                    |                |                |
| 4.250% due 03/13/2025                             | \$  | 17,980         | 17,938        |                                                    |                |                |
| 5.250% due 03/13/2030                             |     | 29,000         | 27,413        |                                                    |                |                |
| 6.125% due 10/24/2028                             |     | 10,100         | 10,145        |                                                    |                |                |

株

**普通株式 1.1%**

|                                            |           |        |
|--------------------------------------------|-----------|--------|
| <b>Amsurg Corp.</b>                        | 1,095,323 | 59,678 |
| <b>Cairo Mezz PLC</b>                      | 847,444   | 417    |
| Clear Channel Outdoor Holdings, Inc.       | 5,292,182 | 7,779  |
| Constellation Oil Services Holding S.A.    | 421,249   | 70     |
| Corestate Capital Holding S.A.             | 2,742,788 | 0      |
| <b>Dreamwell Ltd.</b>                      | 56        | 0      |
| Eurobank Ergasias Services & Holdings S.A. | 1,489,122 | 3,075  |
| <b>iHeartMedia, Inc. Class A</b>           | 1,246,745 | 2,469  |
| <b>iHeartMedia, Inc. Class B</b>           | 967,427   | 1,724  |
| <b>Intelsat S.A.</b>                       | 966,065   | 29,045 |
| <b>National Bank of Greece S.A.</b>        | 102,570   | 802    |
| Neiman Marcus Group Ltd. LLC               | 151,112   | 19,846 |
| <b>SSB Manufacturing Co.</b>               | 56        | 0      |
| <b>UBS Group AG</b>                        | 26,741    | 817    |
| <b>WestMet Group Holdings LLC</b>          | 8,915     | 39     |
| <b>Westmoreland Mining Holdings LLC</b>    | 8,837     | 11     |

| 株                           | 評価額<br>(単位:千) |                |
|-----------------------------|---------------|----------------|
| Windstream Holdings II LLC  | 226,019       | 5,560          |
| <b>普通株式合計</b>               |               | <b>131,332</b> |
| (取得原価 \$196,429)            |               |                |
| <b>商業用不動産持分 0.2%</b>        |               |                |
| Uniti Group, Inc.           | 81            | 412            |
| VICI Properties, Inc.       | 760           | 24,153         |
| <b>商業用不動産持分合計</b>           |               | <b>24,565</b>  |
| (取得原価 \$6,088)              |               |                |
| <b>住宅用および商業用不動産ローン 0.0%</b> |               |                |
| Project Alpha               |               |                |
| 5.355% due 07/16/2025 EUR   | 2,600         | 2,600          |
| <b>住宅用および商業用不動産ローン合計</b>    |               | <b>2,600</b>   |
| (取得原価 \$2,830)              |               |                |
| <b>ワラント 0.0%</b>            |               |                |
| Intelsat S.A.               |               |                |
| 2027/2/17                   | 26            | 49             |
| Windstream Services LLC     |               |                |
| 10/25/2059 (e)              | 149           | 1,933          |
| <b>ワラント合計</b>               |               | <b>1,982</b>   |
| (取得原価 \$22,525)             |               |                |

| 額面金額<br>(単位:千)                 |        |        |
|--------------------------------|--------|--------|
| <b>短期金融商品 3.5%</b>             |        |        |
| <b>コマーシャル・ペーパー 1.8%</b>        |        |        |
| AES Corp.                      |        |        |
| 5.296% due 11/18/2024 (k) \$   | 3,700  | 3,690  |
| AutoNation, Inc.               |        |        |
| 5.235% due 11/04/2024 (k)      | 11,500 | 11,493 |
| Bacardi-Martini BV (k)         |        |        |
| 5.171% due 11/27/2024          | 3,800  | 3,785  |
| 5.176% due 12/05/2024          | 2,600  | 2,587  |
| 5.221% due 11/21/2024          | 3,500  | 3,490  |
| 5.261% due 11/14/2024          | 1,500  | 1,497  |
| 5.277% due 11/07/2024          | 8,900  | 8,891  |
| Constellation Brands, Inc. (k) |        |        |
| 5.095% due 11/22/2024          | 1,000  | 997    |
| 5.121% due 11/05/2024          | 5,500  | 5,496  |
| Crown Castle, Inc. (k)         |        |        |
| 5.211% due 12/10/2024          | 37,800 | 37,587 |
| 5.220% due 12/03/2024          | 2,700  | 2,687  |

| 額面金額<br>(単位:千)                              | 評価額<br>(単位:千) |                |
|---------------------------------------------|---------------|----------------|
| <b>Global Payments, Inc.</b>                |               |                |
| 5.214% due 11/19/2024 (l)                   | 6,100         | 6,082          |
| Harley-Davidson Financial Services, Inc.    |               |                |
| 5.287% due 12/05/2024 (k)                   | 3,200         | 3,184          |
| 5.348% due 12/03/2024 (l)                   | 3,000         | 2,986          |
| 5.351% due 11/18/2024 (k)                   | 900           | 898            |
| 5.992% due 11/04/2024 (k)                   | 1,300         | 1,299          |
| Huntington Ingalls Industries, Inc.         |               |                |
| 5.253% due 11/04/2024 (k)                   | 3,750         | 3,748          |
| 5.283% due 11/05/2024 (l)                   | 8,600         | 8,594          |
| Jabil, Inc.                                 |               |                |
| 5.325% due 11/07/2024 (l)                   | 17,900        | 17,881         |
| 5.328% due 11/01/2024 (k)                   | 7,400         | 7,399          |
| Jones Lang LaSalle Finance BV               |               |                |
| 5.020% due 11/20/2024 (k)                   | 4,500         | 4,488          |
| 5.020% due 11/21/2024 (k)                   | 4,900         | 4,886          |
| 5.030% due 11/07/2024 (k)                   | 3,900         | 3,896          |
| 5.040% due 11/14/2024 (k)                   | 2,800         | 2,795          |
| 5.043% due 11/08/2024 (l)                   | 21,500        | 21,477         |
| Reckitt Benckiser Treasury Services PLC (k) |               |                |
| 4.956% due 12/10/2024                       | 7,900         | 7,856          |
| 4.958% due 12/13/2024                       | 11,800        | 11,730         |
| Southern California Edison Co. (k)          |               |                |
| 5.001% due 01/06/2025                       | 11,500        | 11,392         |
| 5.048% due 01/07/2025                       | 3,700         | 3,665          |
| Targa Resources Corp.                       |               |                |
| 5.060% due 11/14/2024 (k)                   | 3,300         | 3,293          |
|                                             |               | <b>209,749</b> |

|                  |  |               |
|------------------|--|---------------|
| <b>レボ取引 0.6%</b> |  | <b>71,739</b> |
|------------------|--|---------------|

|                            |       |              |
|----------------------------|-------|--------------|
| <b>短期債 0.0%</b>            |       |              |
| Gateway Re Ltd.            |       |              |
| 16.695% due 12/23/2024 (k) | 1,100 | 1,090        |
| TER Finance Jersey Ltd.    |       |              |
| 7.081% due 01/02/2025 (k)  | 4,000 | 3,956        |
|                            |       | <b>5,046</b> |

|                                              |       |     |
|----------------------------------------------|-------|-----|
| <b>定期預金 0.2%</b>                             |       |     |
| Australia and New Zealand Banking Group Ltd. |       |     |
| 2.990% due 11/01/2024 NZD                    | 286   | 170 |
| 3.400% due 11/01/2024 AUD                    | 484   | 317 |
| 4.330% due 11/01/2024 \$                     | 60    | 60  |
| Bank of Nova Scotia                          |       |     |
| 2.850% due 11/01/2024 CAD                    | 270   | 194 |
| 4.330% due 11/01/2024 \$                     | 1     | 1   |
| BNP Paribas Bank                             |       |     |
| 2.250% due 11/01/2024 SGD                    | 1     | 1   |
| 2.310% due 11/01/2024 SEK                    | 3,666 | 343 |
| 2.940% due 11/01/2024 HKD                    | 458   | 59  |

|                                          |     | 額面金額<br>(単位:千) | 評価額<br>(単位:千) |
|------------------------------------------|-----|----------------|---------------|
| 2.990% due 11/01/2024                    | NZD | 176            | 105           |
| 3.490% due 11/01/2024                    | NOK | 3,454          | 313           |
| 6.440% due 11/01/2024                    | ZAR | 8,453          | 478           |
| <b>Brown Brothers Harriman &amp; Co.</b> |     |                |               |
| 0.010% due 11/01/2024                    | ¥   | 17,230         | 113           |
| 0.250% due 11/01/2024                    | CHF | 1              | 1             |
| 2.020% due 11/01/2024                    | DKK | 3              | 0             |
| 2.310% due 11/01/2024                    | SEK | 1              | 0             |
| 2.340% due 11/01/2024                    | EUR | 1              | 1             |
| 2.850% due 11/01/2024                    | CAD | 327            | 234           |
| 4.330% due 11/01/2024                    | \$  | 102            | 102           |
| <b>Citibank N.A.</b>                     |     |                |               |
| 2.340% due 11/01/2024                    | EUR | 45             | 49            |
| 4.330% due 11/01/2024                    | \$  | 646            | 646           |
| <b>DBS Bank Ltd.</b>                     |     |                |               |
| 4.330% due 11/01/2024                    |     | 400            | 400           |
| <b>DnB Bank ASA</b>                      |     |                |               |
| 2.310% due 11/01/2024                    | SEK | 503            | 47            |
| 2.340% due 11/01/2024                    | EUR | 1,058          | 1,148         |
| 3.400% due 11/01/2024                    | AUD | 2,698          | 1,767         |
| 4.330% due 11/01/2024                    | \$  | 227            | 227           |
| <b>HSBC Bank</b>                         |     |                |               |
| 2.250% due 11/01/2024                    | SGD | 1              | 1             |
| 2.940% due 11/01/2024                    | HKD | 37             | 5             |
| <b>HSBC Bank PLC</b>                     |     |                |               |
| 2.340% due 11/01/2024                    | EUR | 1,792          | 1,946         |
| <b>JPMorgan Chase Bank N.A.</b>          |     |                |               |
| 4.330% due 11/01/2024                    | \$  | 1,570          | 1,570         |
| <b>MUFG Bank Ltd.</b>                    |     |                |               |
| 0.010% due 11/01/2024                    | ¥   | 32,503         | 213           |
| <b>Royal Bank of Canada</b>              |     |                |               |
| 4.330% due 11/01/2024                    | \$  | 7              | 7             |
| <b>Sumitomo Mitsui Banking Corp.</b>     |     |                |               |
| 0.010% due 11/01/2024                    | ¥   | 760,819        | 4,995         |
| 2.340% due 11/01/2024                    | EUR | 3,832          | 4,160         |
| 4.330% due 11/01/2024                    | \$  | 625            | 625           |
| <b>Sumitomo Mitsui Trust Bank Ltd.</b>   |     |                |               |
| 0.010% due 11/01/2024                    | ¥   | 441,580        | 2,899         |
| 2.340% due 11/01/2024                    | EUR | 80             | 87            |

|                                  | 額面金額<br>(単位:千) | 評価額<br>(単位:千)        |
|----------------------------------|----------------|----------------------|
| 4.330% due 11/01/2024            | \$ 444         | 444                  |
|                                  |                | <b>23,728</b>        |
| <b>米財務省証券 0.9%</b>               |                |                      |
| 4.568% due 01/16/2025 (I)        | 94,070         | 93,186               |
| 4.638% due 12/17/2024 (K)        | 5,257          | 5,226                |
| 4.688% due 12/03/2024 (K)        | 4,946          | 4,926                |
|                                  |                | <b>103,338</b>       |
| <b>短期金融商品合計</b>                  |                | <b>413,600</b>       |
| <b>(取得原価 \$413,749)</b>          |                |                      |
| <b>投資有価証券合計 (a) 157.4%</b>       |                | <b>\$ 18,398,302</b> |
| <b>(取得原価 \$19,175,610)</b>       |                |                      |
| <b>金融デリバティブ商品 0.3%</b>           |                | <b>38,262</b>        |
| <b>(取得原価またはプレミアム \$(19,851))</b> |                |                      |
| <b>その他の資産および負債(57.7%)</b>        |                | <b>(6,745,686)</b>   |
| <b>純資産 100.0%</b>                |                | <b>\$ 11,690,878</b> |

## 投資有価証券明細表に対する注記

- (a) 2024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126.3%、英国が純資産の7.8%、その他の国が純資産の23.3%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。
- (c) 偶発転換証券
- (d) 永久債:記載の日付(該当する場合)は次回の償還日である。
- (e) 発行日前取引(When-Issued取引)証券
- (f) 当有価証券は、債務不履行状態にある。
- (g) 現物払い有価証券
- (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) 有価証券は将来の一定の日に利付証券になる。
- (k) クーポンは最終利回りである。
- (l) クーポンは加重平均最終利回りである。

●制限付証券

2024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<br>市場価格の割合 |
|-----------------------------------------|--------|------------|------------|------------|------------|--------------------|
| Amsurg Corp.                            | N/A    | N/A        | 11/02/2023 | \$ 37,379  | \$ 59,678  | 0.51%              |
| Constellation Oil Services Holding S.A. | N/A    | N/A        | 06/10/2022 | 46         | 70         | 0.00%              |
| Corestate Capital Holding S.A.          | N/A    | N/A        | 08/22/2023 | 0          | 0          | 0.00%              |
| Deloitte LLP                            | 5.250% | 01/30/2030 | 10/30/2024 | 11,300     | 11,300     | 0.10%              |
| Deloitte LLP                            | 5.410% | 01/30/2032 | 10/30/2024 | 11,100     | 11,100     | 0.09%              |
| Deutsche Bank AG                        | 2.129% | 11/24/2026 | 01/11/2023 | 1,127      | 1,163      | 0.01%              |
| Dreamwell Ltd.                          | N/A    | N/A        | 04/24/2024 | 93         | 0          | 0.00%              |
| Intelsat S.A.                           | N/A    | N/A        | 08/02/2018 | 75,855     | 29,045     | 0.25%              |
| Neiman Marcus Group Ltd. LLC            | N/A    | N/A        | 09/25/2020 | 4,866      | 19,846     | 0.17%              |
| Prime Property Fund LLC                 | 5.440% | 09/30/2031 | 09/17/2024 | 12,400     | 12,214     | 0.10%              |
| Project Alpha                           | 5.355% | 07/16/2025 | 10/16/2024 | 2,630      | 2,600      | 0.02%              |
| SSB Manufacturing Co.                   | N/A    | N/A        | 06/29/2023 | 93         | 0          | 0.00%              |
| WestMet Group Holdings LLC              | N/A    | N/A        | 07/03/2023 | 59         | 39         | 0.00%              |
| Westmoreland Mining Holdings LLC        | N/A    | N/A        | 03/26/2019 | 44         | 11         | 0.00%              |
| 制限付証券合計                                 |        |            |            | \$ 157,192 | \$ 147,066 | 1.25%              |

◎借入およびその他の金融取引

2024年10月31日現在

●レボ取引:

単位:千

| 取引相手   | 貸付金利   | 借入日        | 満期日        | 元本金額        | 担保                                                                                          | 受入担保<br>(公正価値) | レボ取引<br>(公正価値) | レボ取引に係る未収金 <sup>(1)</sup> |
|--------|--------|------------|------------|-------------|---------------------------------------------------------------------------------------------|----------------|----------------|---------------------------|
| CEW    | 3.790% | 10/31/2024 | 11/01/2024 | CAD 100,000 | Province of Ontario<br>4.650% due 06/02/2041<br>Province of Quebec<br>3.500% due 12/01/2045 | \$ (73,618)    | \$ 71,739      | \$ 71,746                 |
| レボ取引合計 |        |            |            |             |                                                                                             | \$ (73,618)    | \$ 71,739      | \$ 71,746                 |

●リバース・レボ取引

単位:千

| 取引相手        | 借入金利 <sup>(2)</sup> | 借入日        | 満期日        | 借入額 <sup>(2)</sup> | リバース・レボ取引に係る未払金 |
|-------------|---------------------|------------|------------|--------------------|-----------------|
| BOS         | 4.500%              | 10/18/2024 | 11/12/2024 | \$ (4,366)         | \$ (4,373)      |
| BOS         | 4.770%              | 10/24/2024 | 11/05/2024 | (6,948)            | (6,956)         |
| BOS         | 4.770%              | 11/05/2024 | 11/06/2024 | (5,856)            | (5,856)         |
| BOS         | 4.780%              | 10/18/2024 | 11/07/2024 | (2,879)            | (2,884)         |
| BOS         | 4.780%              | 10/18/2024 | 11/12/2024 | (1,100)            | (1,102)         |
| BOS         | 4.800%              | 10/18/2024 | 11/12/2024 | (1,864)            | (1,868)         |
| BOS         | 4.800%              | 10/23/2024 | 11/12/2024 | (2,130)            | (2,133)         |
| DEU         | 5.020%              | 10/24/2024 | 11/04/2024 | (54,204)           | (54,264)        |
| DEU         | 5.020%              | 10/25/2024 | 11/01/2024 | (58,089)           | (58,146)        |
| DEU         | 5.030%              | 10/24/2024 | 11/04/2024 | (58,089)           | (58,154)        |
| JPS         | 4.800%              | 10/29/2024 | 11/05/2024 | (13,479)           | (13,485)        |
| JPS         | 4.800%              | 11/05/2024 | 11/06/2024 | (12,862)           | (12,862)        |
| JPS         | 4.800%              | 11/08/2024 | 11/12/2024 | (7,717)            | (7,717)         |
| JPS         | 5.000%              | 10/28/2024 | 11/04/2024 | (93,421)           | (93,472)        |
| リバース・レボ取引合計 |                     |            |            | \$                 | (323,272)       |

●担保付借入として会計処理される取引

単位:千

|                                | 取引の契約上の残存期間 |              |        |      |           |
|--------------------------------|-------------|--------------|--------|------|-----------|
|                                | 翌日物および継続    | 30日以下        | 31-90日 | 90日超 | 合計        |
| リバース・レボ取引                      |             |              |        |      |           |
| Non - U.S. Corporate Debt      | \$ 0        | \$ (25,193)  | \$ 0   | \$ 0 | (25,193)  |
| U.S. Corporate Debt            | 0           | (7,608)      | 0      | 0    | (7,608)   |
| U.S. Government Debt           | (58,146)    | (205,890)    | 0      | 0    | (264,036) |
| リバース・レボ取引合計                    | \$ (58,146) | \$ (238,691) | \$ 0   | \$ 0 | (296,837) |
| 借入合計                           | \$ (58,146) | \$ (238,691) | \$ 0   | \$ 0 | (296,837) |
| リバース・レボ取引に係る未払金 <sup>(3)</sup> |             |              |        | \$   | (296,837) |

- <sup>(1)</sup> 未収利息を含む。
- <sup>(2)</sup> 2024年10月31日に終了した期間の借入平均残高は\$147,731で、加重平均金利は5.288%であった。平均借入には、期中に保有されていた場合、セールバイバック取引およびリバース・レボ契約が含まれる可能性がある。
- <sup>(3)</sup> 未決済のリバース・レボ取引に係る債務残高は期末現在、\$(26,435)である。

◎上場金融デリバティブ商品

2024年10月31日現在

●買建オプション

取引所先物契約に係るオプション

単位:千(契約数を除く)

| 銘柄                                                | 行使価格      | 満期日        | 契約数 | 取得原価  | 市場価格 |
|---------------------------------------------------|-----------|------------|-----|-------|------|
| Put - U.S. Treasury 10-Year Note December Futures | \$ 91.500 | 11/22/2024 | 797 | \$ 7  | \$ 1 |
| Put - U.S. Treasury 10-Year Note December Futures | 92.000    | 11/22/2024 | 403 | 3     | 0    |
| 買建オプション合計                                         |           |            |     | \$ 10 | \$ 1 |

●売建オプション

先物型オプション

単位:千(契約数を除く)

| 銘柄                                             | 行使価格        | 満期日        | 契約数 | プレミアム<br>(受取額) | 市場価格     |
|------------------------------------------------|-------------|------------|-----|----------------|----------|
| Call - Euro-Bund 10-Year Bond December Futures | EUR 134.500 | 11/22/2024 | 221 | \$ (102)       | \$ (53)  |
| Call - Euro-Bund 10-Year Bond December Futures | 135.000     | 11/22/2024 | 153 | (106)          | (27)     |
| Put - Euro-Bund 10-Year Bond December Futures  | 131.500     | 11/22/2024 | 221 | (112)          | (211)    |
| Put - Euro-Bund 10-Year Bond December Futures  | 132.000     | 11/22/2024 | 153 | (96)           | (186)    |
| 売建オプション合計                                      |             |            |     | \$ (416)       | \$ (477) |

## ●先物契約

単位:千(契約数を除く)

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

## ●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)ープロテクションの売り<sup>(1)</sup>

単位:千

| 参照債務                         | 受取<br>固定金利 | 満期日        | 2024年10月31日時点の         |     | 想定元本 <sup>(2)</sup> | 市場価格     | 未実現<br>評価損益 | 変動証拠金  |      |
|------------------------------|------------|------------|------------------------|-----|---------------------|----------|-------------|--------|------|
|                              |            |            | 信用スプレッド <sup>(2)</sup> |     |                     |          |             | 資産     | 負債   |
| Airbus SE                    | 1.000%     | 06/20/2028 | 0.339%                 | EUR | 600                 | \$ 16    | \$ 2        | \$ 0   | \$ 0 |
| AT&T, Inc.                   | 1.000%     | 12/20/2025 | 0.298%                 | \$  | 200                 | 2        | (1)         | 0      | 0    |
| AT&T, Inc.                   | 1.000%     | 06/20/2028 | 0.488%                 |     | 2,600               | 48       | 73          | 0      | (1)  |
| Boeing Co.                   | 1.000%     | 12/20/2024 | 0.361%                 |     | 4,300               | 9        | 48          | 0      | 0    |
| Boeing Co.                   | 1.000%     | 06/20/2025 | 0.422%                 |     | 3,100               | 15       | 59          | 0      | 0    |
| Boeing Co.                   | 1.000%     | 12/20/2025 | 0.585%                 |     | 3,100               | 18       | 30          | 34     | 0    |
| Boeing Co.                   | 1.000%     | 06/20/2026 | 0.699%                 |     | 8,400               | 50       | 20          | 4      | 0    |
| Ford Motor Credit Co. LLC    | 5.000%     | 12/20/2024 | 0.270%                 |     | 5,500               | 68       | (411)       | 0      | 0    |
| Ford Motor Credit Co. LLC    | 5.000%     | 06/20/2025 | 0.300%                 |     | 1,100               | 38       | (11)        | 0      | 0    |
| Ford Motor Credit Co. LLC    | 5.000%     | 12/20/2025 | 0.356%                 |     | 8,400               | 484      | 157         | 0      | (1)  |
| Ford Motor Credit Co. LLC    | 5.000%     | 06/20/2026 | 0.559%                 |     | 100                 | 7        | 3           | 0      | 0    |
| Ford Motor Credit Co. LLC    | 5.000%     | 06/20/2027 | 0.868%                 |     | 100                 | 11       | 6           | 0      | 0    |
| Rolls-Royce PLC              | 1.000%     | 06/20/2025 | 0.154%                 | EUR | 13,400              | 95       | 933         | 0      | 0    |
| Rolls-Royce PLC              | 1.000%     | 06/20/2026 | 0.252%                 |     | 3,800               | 54       | 360         | 0      | 0    |
| Rolls-Royce PLC              | 1.000%     | 12/20/2026 | 0.279%                 |     | 26,300              | 465      | 1,709       | 0      | (2)  |
| Verizon Communications, Inc. | 1.000%     | 12/20/2024 | 0.191%                 | \$  | 15,300              | 35       | (11)        | 0      | 0    |
| Verizon Communications, Inc. | 1.000%     | 12/20/2026 | 0.358%                 |     | 2,500               | 36       | (20)        | 0      | 0    |
| Verizon Communications, Inc. | 1.000%     | 06/20/2028 | 0.479%                 |     | 8,000               | 151      | 163         | 0      | (2)  |
| Verizon Communications, Inc. | 1.000%     | 12/20/2028 | 0.513%                 |     | 2,000               | 40       | 44          | 0      | (1)  |
|                              |            |            |                        |     | \$ 1,642            | \$ 3,153 | \$ 38       | \$ (7) |      |

クレジットデフォルトスワップ(クレジット・インデックス)ープロテクションの売り<sup>(1)</sup>

単位:千

| インデックス/<br>トランジェ              | 受取<br>固定金利 | 満期日        | 想定元本 <sup>(3)</sup> | 市場価格 <sup>(4)</sup> | 未実現<br>評価損益 | 変動証拠金     |          |
|-------------------------------|------------|------------|---------------------|---------------------|-------------|-----------|----------|
|                               |            |            |                     |                     |             | 資産        | 負債       |
| CDX.EM-32 Index               | 1.000%     | 12/20/2024 | \$ 8,670            | \$ 12               | \$ 377      | \$ 0      | \$ 0     |
| CDX.EM-34 Index               | 1.000%     | 12/20/2025 | 46,828              | 25                  | 1,715       | 0         | (31)     |
| CDX.EM-35 Index               | 1.000%     | 06/20/2026 | 92                  | 0                   | 3           | 0         | 0        |
| CDX.EM-36 Index               | 1.000%     | 12/20/2026 | 94,208              | 158                 | 4,359       | 0         | (65)     |
| CDX.EM-37 Index               | 1.000%     | 06/20/2027 | 1,372               | (3)                 | 110         | 0         | (1)      |
| CDX.EM-38 Index               | 1.000%     | 12/20/2027 | 11,900              | (64)                | 945         | 0         | (11)     |
| CDX.EM-39 Index               | 1.000%     | 06/20/2028 | 1,700               | (15)                | 102         | 0         | (2)      |
| CDX.EM-40 Index               | 1.000%     | 12/20/2028 | 29,000              | (447)               | 911         | 0         | (30)     |
| CDX.EM-41 Index               | 1.000%     | 06/20/2029 | 11,800              | (257)               | 194         | 0         | (13)     |
| CDX.EM-42 Index               | 1.000%     | 12/20/2029 | 21,600              | (627)               | 8           | 0         | (25)     |
| CDX.HY-34 Index               | 5.000%     | 06/20/2025 | 2,992               | 97                  | (13)        | 0         | (1)      |
| CDX.HY-35 Index               | 5.000%     | 12/20/2025 | 960                 | 48                  | (36)        | 0         | (1)      |
| CDX.HY-36 Index               | 5.000%     | 06/20/2026 | 57,696              | 3,677               | (1,766)     | 0         | (59)     |
| CDX.HY-37 Index               | 5.000%     | 12/20/2026 | 12,672              | 960                 | 253         | 0         | (15)     |
| CDX.HY-38 Index               | 5.000%     | 06/20/2027 | 2,784               | 209                 | 223         | 0         | (4)      |
| CDX.HY-39 Index               | 5.000%     | 12/20/2027 | 3,395               | 263                 | 301         | 0         | (6)      |
| CDX.HY-40 Index               | 5.000%     | 06/20/2028 | 294                 | 24                  | 16          | 0         | (1)      |
| CDX.HY-41 Index               | 5.000%     | 12/20/2028 | 297                 | 24                  | 6           | 0         | (1)      |
| CDX.HY-43 Index               | 5.000%     | 12/20/2029 | 125,600             | 9,345               | 204         | 0         | (357)    |
| CDX.IG-37 Index               | 1.000%     | 12/20/2026 | 300                 | 5                   | (2)         | 0         | 0        |
| CDX.IG-38 Index               | 1.000%     | 06/20/2027 | 1,000               | 19                  | 11          | 0         | 0        |
| CDX.IG-39 Index               | 1.000%     | 12/20/2027 | 400                 | 8                   | 3           | 0         | 0        |
| CDX.IG-40 Index               | 1.000%     | 06/20/2028 | 2,600               | 59                  | 21          | 0         | (1)      |
| CDX.IG-41 Index               | 1.000%     | 12/20/2028 | 2,500               | 59                  | 20          | 0         | (1)      |
| CDX.IG-43 Index               | 1.000%     | 12/20/2029 | 408,500             | 9,138               | (36)        | 0         | (233)    |
| iTraxx Europe Series 33 Index | 1.000%     | 06/20/2025 | EUR 16,540          | 127                 | (253)       | 0         | (1)      |
|                               |            |            |                     |                     |             | \$ 22,844 | \$ 7,676 |
|                               |            |            |                     |                     |             | \$ 0      | \$ (859) |

## 金利スワップ

単位:千

| 変動金利<br>支払/受取     | 変動金利<br>インデックス                    | 固定金利     | 満期日        | 想定元本 | 市場価格    | 未実現<br>評価損益 | 変動証拠金    |         |
|-------------------|-----------------------------------|----------|------------|------|---------|-------------|----------|---------|
|                   |                                   |          |            |      |         |             | 資産       | 負債      |
| 支払                | 3-Month FRA New Zealand Bank Bill | 4.750%   | 06/19/2029 | NZD  | 69,400  | \$ 2,243    | \$ 1,835 | \$ (39) |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.410%   | 07/31/2028 | ZAR  | 37,200  | 51          | 51       | 0 (1)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.415%   | 07/31/2028 |      | 29,700  | 41          | 41       | 0 (1)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.420%   | 07/31/2028 |      | 111,200 | 155         | 155      | 0 (4)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.428%   | 07/31/2028 |      | 74,100  | 104         | 104      | 0 (3)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.426%   | 08/01/2028 |      | 44,900  | 63          | 63       | 0 (2)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.460%   | 08/01/2028 |      | 75,900  | 111         | 111      | 0 (3)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.460%   | 08/02/2028 |      | 76,900  | 113         | 113      | 0 (3)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.464%   | 08/02/2028 |      | 77,100  | 113         | 113      | 0 (3)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.550%   | 08/03/2028 |      | 82,900  | 135         | 135      | 0 (3)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.380%   | 08/04/2028 |      | 39,800  | 52          | 52       | 0 (2)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.410%   | 08/04/2028 |      | 96,000  | 132         | 132      | 0 (4)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.415%   | 08/04/2028 |      | 39,800  | 55          | 55       | 0 (2)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.421%   | 08/04/2028 |      | 40,700  | 57          | 57       | 0 (2)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.543%   | 08/04/2028 |      | 40,600  | 66          | 66       | 0 (2)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.360%   | 08/07/2028 |      | 76,600  | 99          | 99       | 0 (3)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.400%   | 08/07/2028 |      | 76,600  | 105         | 105      | 0 (3)   |
| 支払                | 3-Month ZAR-SAJIBOR               | 8.410%   | 08/07/2028 |      | 22,600  | 31          | 31       | 0 (1)   |
| 支払                | 6-Month Australian Bank Bill      | 3.250%   | 12/17/2024 | AUD  | 39,200  | (174)       | (3,183)  | 0 0     |
| 支払                | 6-Month Australian Bank Bill      | 4.250%   | 12/17/2024 |      | 41,400  | (47)        | (4,663)  | 0 0     |
| 支払                | 6-Month Australian Bank Bill      | 3.500%   | 06/17/2025 |      | 38,850  | (272)       | (3,864)  | 0 (4)   |
| 支払                | 6-Month Australian Bank Bill      | 2.750%   | 06/17/2026 |      | 3,870   | (80)        | (360)    | 0 (2)   |
| 支払                | 6-Month Australian Bank Bill      | 3.000%   | 03/21/2027 |      | 313,890 | (6,182)     | (34,506) | 0 (174) |
| 支払                | 6-Month Australian Bank Bill      | 4.000%   | 09/18/2029 |      | 243,600 | (1,931)     | (4,438)  | 0 (278) |
| 支払                | 6-Month Australian Bank Bill      | 4.500%   | 03/20/2034 |      | 94,500  | (73)        | 280      | 0 (170) |
| 支払                | 6-Month Australian Bank Bill      | 4.500%   | 09/18/2034 |      | 31,400  | (58)        | (472)    | 0 (57)  |
| 受取                | 6-Month EURIBOR                   | (0.395%) | 12/30/2024 | EUR  | 1,900   | 47          | 47       | 0 0     |
| 受取                | 6-Month EURIBOR                   | (0.363%) | 06/30/2025 |      | 3,500   | 135         | 135      | 1 0     |
| 受取                | 6-Month EURIBOR                   | (0.329%) | 12/30/2025 |      | 2,300   | 123         | 123      | 1 0     |
| 受取                | 6-Month EURIBOR                   | (0.294%) | 06/30/2026 |      | 1,100   | 70          | 70       | 1 0     |
| 支払                | 6-Month EURIBOR                   | 1.000%   | 05/13/2027 |      | 56,700  | (2,924)     | (2,924)  | 0 (48)  |
| 支払                | 6-Month EURIBOR                   | 3.370%   | 10/09/2028 |      | 21,800  | 873         | 873      | 0 (21)  |
| 支払                | 6-Month EURIBOR                   | 3.450%   | 10/20/2028 |      | 20,300  | 880         | 880      | 0 (20)  |
| 受取                | 6-Month EURIBOR                   | 3.270%   | 11/08/2028 |      | 20,700  | (1,066)     | (1,066)  | 20 0    |
| 受取                | 6-Month EURIBOR                   | 3.255%   | 11/22/2028 |      | 9,600   | (490)       | (490)    | 9 0     |
| 受取                | 6-Month EURIBOR                   | 3.179%   | 11/29/2028 |      | 10,200  | (483)       | (483)    | 10 0    |
| 受取                | 6-Month EURIBOR                   | 2.920%   | 12/13/2028 |      | 22,800  | (787)       | (787)    | 21 0    |
| 受取                | 6-Month EURIBOR                   | 2.880%   | 12/19/2028 |      | 18,800  | (617)       | (617)    | 18 0    |
| 受取                | 6-Month EURIBOR                   | 2.950%   | 12/29/2028 |      | 12,000  | (440)       | (440)    | 11 0    |
| 受取                | 6-Month EURIBOR                   | 2.760%   | 01/03/2029 |      | 13,100  | (353)       | (353)    | 12 0    |
| 支払                | 6-Month EURIBOR                   | 2.770%   | 04/16/2029 |      | 17,500  | 565         | 565      | 0 (15)  |
| 支払                | 6-Month EURIBOR                   | 2.860%   | 04/24/2029 |      | 26,000  | 976         | 976      | 0 (23)  |
| 支払                | 6-Month EURIBOR                   | 2.780%   | 05/02/2029 |      | 17,500  | 223         | 223      | 0 (16)  |
| 支払                | 6-Month EURIBOR                   | 2.827%   | 05/06/2029 |      | 35,200  | 537         | 537      | 0 (30)  |
| 支払                | 6-Month EURIBOR                   | 2.950%   | 06/12/2029 |      | 13,400  | 307         | 307      | 0 (11)  |
| 受取                | 6-Month EURIBOR                   | 2.818%   | 06/26/2029 |      | 16,900  | (283)       | (283)    | 14 0    |
| 受取                | 6-Month EURIBOR                   | 2.700%   | 08/13/2029 |      | 25,000  | (318)       | (318)    | 0 (20)  |
| 受取                | 6-Month EURIBOR                   | 2.650%   | 08/14/2029 |      | 13,800  | (140)       | (140)    | 0 (11)  |
| 受取                | 6-Month EURIBOR                   | 2.300%   | 09/25/2029 |      | 36,700  | 212         | 212      | 0 (27)  |
| 受取                | 6-Month EURIBOR                   | 2.360%   | 10/07/2029 |      | 37,200  | 73          | 73       | 0 (27)  |
| 受取                | 6-Month EURIBOR                   | (0.150%) | 03/18/2030 |      | 123,000 | 17,720      | 14,159   | 69 0    |
| 支払 <sup>(5)</sup> | 6-Month EURIBOR                   | 2.500%   | 03/19/2030 |      | 635,100 | 5,700       | 594      | 421 0   |
| 受取                | 6-Month EURIBOR                   | 0.150%   | 06/17/2030 |      | 26,800  | 3,812       | 3,831    | 14 0    |
| 支払                | 6-Month EURIBOR                   | 2.000%   | 09/21/2032 |      | 194,130 | (6,603)     | (9,416)  | 0 (57)  |
| 支払                | 6-Month EURIBOR                   | 2.547%   | 03/09/2033 |      | 46,800  | 1,034       | 1,034    | 0 (11)  |
| 支払                | 6-Month EURIBOR                   | 3.270%   | 08/21/2033 |      | 12,000  | 857         | 857      | 0 (3)   |
| 受取                | 6-Month EURIBOR                   | 3.250%   | 11/06/2033 |      | 12,700  | (1,099)     | (1,099)  | 2 0     |
| 受取                | 6-Month EURIBOR                   | 3.148%   | 11/20/2033 |      | 12,300  | (946)       | (946)    | 2 0     |
| 受取                | 6-Month EURIBOR                   | 3.280%   | 11/22/2033 |      | 6,200   | (558)       | (558)    | 1 0     |

| 変動金利<br>支払／受取     | 変動金利<br>インデックス                                     | 固定金利     | 満期日        | 想定元本         | 市場価格    | 未実現<br>評価損益 | 変動証拠金 |       |
|-------------------|----------------------------------------------------|----------|------------|--------------|---------|-------------|-------|-------|
|                   |                                                    |          |            |              |         |             | 資産    | 負債    |
| 受取                | 6-Month EURIBOR                                    | 3.305%   | 11/27/2033 | 12,700       | (1,175) | (1,175)     | 2     | 0     |
| 受取                | 6-Month EURIBOR                                    | 3.128%   | 12/04/2033 | 7,500        | (567)   | (567)       | 1     | 0     |
| 受取                | 6-Month EURIBOR                                    | 3.063%   | 12/06/2033 | 10,100       | (699)   | (699)       | 2     | 0     |
| 受取                | 6-Month EURIBOR                                    | 2.990%   | 12/08/2033 | 13,400       | (835)   | (835)       | 2     | 0     |
| 受取                | 6-Month EURIBOR                                    | 2.970%   | 12/15/2033 | 16,300       | (986)   | (986)       | 3     | 0     |
| 受取                | 6-Month EURIBOR                                    | 2.890%   | 12/22/2033 | 15,000       | (795)   | (795)       | 2     | 0     |
| 受取                | 6-Month EURIBOR                                    | 2.910%   | 12/29/2033 | 10,000       | (548)   | (548)       | 1     | 0     |
| 受取                | 6-Month EURIBOR                                    | 2.650%   | 01/08/2034 | 16,200       | (476)   | (476)       | 2     | 0     |
| 支払                | 6-Month EURIBOR                                    | 2.760%   | 03/04/2034 | 11,600       | 499     | 499         | 0     | (1)   |
| 支払                | 6-Month EURIBOR                                    | 2.750%   | 03/05/2034 | 11,900       | 498     | 498         | 0     | (1)   |
| 受取                | 6-Month EURIBOR                                    | 2.670%   | 04/03/2034 | 7,200        | (255)   | (255)       | 1     | 0     |
| 支払                | 6-Month EURIBOR                                    | 2.770%   | 04/29/2034 | 11,300       | 523     | 523         | 0     | (1)   |
| 受取                | 6-Month EURIBOR                                    | 2.710%   | 08/06/2034 | 29,200       | (650)   | (650)       | 0     | (1)   |
| 受取                | 6-Month EURIBOR                                    | 2.680%   | 08/07/2034 | 22,000       | (434)   | (434)       | 1     | 0     |
| 受取                | 6-Month EURIBOR                                    | 2.580%   | 08/29/2034 | 25,500       | (281)   | (281)       | 2     | 0     |
| 受取                | 6-Month EURIBOR                                    | 2.390%   | 10/01/2034 | 25,300       | 149     | 149         | 3     | 0     |
| 受取                | 6-Month EURIBOR                                    | 2.500%   | 03/19/2035 | 185,000      | (1,532) | 1,384       | 49    | 0     |
| 受取                | 6-Month EURIBOR                                    | 0.250%   | 03/18/2050 | 37,600       | 15,870  | 12,858      | 0     | (285) |
| 受取 <sup>(5)</sup> | 6-Month EURIBOR                                    | 0.830%   | 12/09/2052 | 186,200      | 10,156  | 9,054       | 0     | (900) |
| 受取 <sup>(5)</sup> | 6-Month EURIBOR                                    | 2.250%   | 03/19/2055 | 127,182      | (2,587) | (2,799)     | 1,464 | 0     |
| 支払                | Bank of Japan Uncollateralized Overnight Call Rate | 0.176%   | 04/27/2027 | ¥ 3,890,000  | (223)   | (223)       | 0     | (12)  |
| 受取                | Bank of Japan Uncollateralized Overnight Call Rate | (0.020%) | 09/20/2028 | ¥ 67,650,000 | 11,796  | 10,210      | 226   | 0     |
| 受取                | Bank of Japan Uncollateralized Overnight Call Rate | 0.000%   | 03/15/2029 | 75,360,000   | 14,770  | 14,026      | 263   | 0     |
| 受取                | Bank of Japan Uncollateralized Overnight Call Rate | 0.700%   | 09/18/2029 | 22,520,000   | (447)   | (739)       | 81    | 0     |
| 受取                | Bank of Japan Uncollateralized Overnight Call Rate | 0.400%   | 06/15/2032 | 3,814,400    | 707     | 718         | 4     | 0     |
| 受取                | Bank of Japan Uncollateralized Overnight Call Rate | 1.000%   | 09/18/2034 | 11,590,000   | (571)   | (1,231)     | 1     | 0     |
| 受取                | Bank of Japan Uncollateralized Overnight Call Rate | 0.500%   | 03/15/2042 | 1,855,000    | 1,654   | 1,065       | 0     | (5)   |
| 受取                | Bank of Japan Uncollateralized Overnight Call Rate | 0.711%   | 04/27/2042 | 945,000      | 642     | 642         | 0     | (2)   |
| 支払                | BRL-CDI-Compounded                                 | 11.157%  | 01/02/2025 | BRL 4,400    | (22)    | (22)        | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 11.177%  | 01/02/2025 | 2,900        | (14)    | (14)        | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 11.367%  | 01/02/2025 | 3,600        | (14)    | (14)        | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 12.018%  | 01/02/2025 | 9,800        | (12)    | (12)        | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 12.098%  | 01/02/2025 | 16,300       | (14)    | (14)        | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 12.158%  | 01/02/2025 | 8,200        | (5)     | (5)         | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 12.163%  | 01/02/2025 | 8,000        | (5)     | (5)         | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 12.178%  | 01/02/2025 | 16,400       | (9)     | (9)         | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 9.874%   | 01/02/2026 | 76,500       | (558)   | (558)       | 0     | (2)   |
| 支払                | BRL-CDI-Compounded                                 | 9.899%   | 01/02/2026 | 38,600       | (278)   | (278)       | 0     | (1)   |
| 支払                | BRL-CDI-Compounded                                 | 9.939%   | 01/02/2026 | 58,200       | (409)   | (409)       | 0     | (2)   |
| 支払                | BRL-CDI-Compounded                                 | 10.052%  | 01/02/2026 | 145,800      | (976)   | (976)       | 0     | (5)   |
| 支払                | BRL-CDI-Compounded                                 | 10.085%  | 01/02/2026 | 144,700      | (954)   | (954)       | 0     | (5)   |
| 支払                | BRL-CDI-Compounded                                 | 10.105%  | 01/02/2026 | 143,400      | (942)   | (942)       | 0     | (5)   |
| 支払                | BRL-CDI-Compounded                                 | 9.998%   | 01/04/2027 | 107,700      | (1,095) | (1,095)     | 0     | (13)  |
| 支払                | BRL-CDI-Compounded                                 | 10.037%  | 01/04/2027 | 26,000       | (259)   | (259)       | 0     | (3)   |
| 支払                | BRL-CDI-Compounded                                 | 10.041%  | 01/04/2027 | 118,400      | (1,185) | (1,185)     | 0     | (15)  |
| 支払                | BRL-CDI-Compounded                                 | 10.072%  | 01/04/2027 | 54,290       | (442)   | (442)       | 0     | (7)   |
| 支払                | BRL-CDI-Compounded                                 | 10.090%  | 01/04/2027 | 223,400      | (2,194) | (2,194)     | 0     | (28)  |
| 支払                | BRL-CDI-Compounded                                 | 10.098%  | 01/04/2027 | 164,150      | (1,319) | (1,319)     | 0     | (21)  |
| 支払                | BRL-CDI-Compounded                                 | 10.138%  | 01/04/2027 | 55,600       | (535)   | (535)       | 0     | (7)   |
| 支払                | BRL-CDI-Compounded                                 | 10.165%  | 01/04/2027 | 83,240       | (648)   | (648)       | 0     | (11)  |
| 支払                | BRL-CDI-Compounded                                 | 10.170%  | 01/04/2027 | 138,900      | (1,080) | (1,080)     | 0     | (18)  |
| 支払                | BRL-CDI-Compounded                                 | 10.182%  | 01/04/2027 | 166,560      | (1,286) | (1,286)     | 0     | (22)  |
| 支払                | BRL-CDI-Compounded                                 | 10.183%  | 01/04/2027 | 82,940       | (640)   | (640)       | 0     | (11)  |
| 支払                | BRL-CDI-Compounded                                 | 10.203%  | 01/04/2027 | 194,390      | (1,487) | (1,487)     | 0     | (25)  |
| 支払                | BRL-CDI-Compounded                                 | 10.210%  | 01/04/2027 | 28,000       | (213)   | (213)       | 0     | (4)   |
| 支払                | BRL-CDI-Compounded                                 | 10.256%  | 01/04/2027 | 194,220      | (1,448) | (1,448)     | 0     | (25)  |
| 支払                | BRL-CDI-Compounded                                 | 10.328%  | 01/04/2027 | 145,470      | (1,047) | (1,047)     | 0     | (19)  |
| 支払                | BRL-CDI-Compounded                                 | 11.250%  | 01/04/2027 | 5,300        | (44)    | (44)        | 0     | (1)   |
| 支払                | BRL-CDI-Compounded                                 | 11.275%  | 01/04/2027 | 2,700        | (22)    | (22)        | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 11.290%  | 01/04/2027 | 2,700        | (22)    | (22)        | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 11.731%  | 01/04/2027 | 1,400        | (7)     | (7)         | 0     | 0     |
| 支払                | BRL-CDI-Compounded                                 | 11.746%  | 01/04/2027 | 5,900        | (31)    | (31)        | 0     | (1)   |

| 変動金利<br>支払/受取 | 変動金利<br>インデックス                       | 固定金利    | 満期日        | 想定元本        | 市場価格     | 未実現<br>評価損益 | 変動証拠金 |      |
|---------------|--------------------------------------|---------|------------|-------------|----------|-------------|-------|------|
|               |                                      |         |            |             |          |             | 資産    | 負債   |
| 支払            | BRL-CDI-Compounded                   | 11.901% | 01/04/2027 | 14,100      | (60)     | (60)        | 0     | (2)  |
| 支払            | Canadian Overnight Repo Rate Average | 3.750%  | 12/20/2025 | CAD 160,300 | 557      | 3,282       | 0     | (23) |
| 支払            | IBMEXID                              | 8.300%  | 06/16/2028 | MXN 19,900  | (41)     | (24)        | 0     | (2)  |
| 支払            | IBMEXID                              | 8.512%  | 07/24/2028 | 224,800     | (385)    | (385)       | 0     | (18) |
| 支払            | IBMEXID                              | 8.444%  | 07/25/2028 | 418,600     | (762)    | (762)       | 0     | (34) |
| 支払            | IBMEXID                              | 8.556%  | 07/27/2028 | 635,400     | (1,040)  | (1,040)     | 0     | (51) |
| 支払            | IBMEXID                              | 8.650%  | 07/28/2028 | 97,700      | (145)    | (89)        | 0     | (8)  |
| 支払            | Secured Overnight Financing Rate     | 3.088%  | 11/07/2024 | \$ 27,500   | (609)    | (609)       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 2.910%  | 11/14/2024 | 27,400      | (654)    | (654)       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 3.750%  | 11/21/2024 | 54,600      | (831)    | (831)       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 3.650%  | 11/22/2024 | 54,500      | (884)    | (884)       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 3.650%  | 12/05/2024 | 55,600      | (890)    | (890)       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 3.750%  | 12/11/2024 | 55,600      | (829)    | (829)       | 0     | 0    |
| 受取            | Secured Overnight Financing Rate     | 2.500%  | 12/18/2024 | 62,500      | 23       | 2,726       | 0     | 0    |
| 受取            | Secured Overnight Financing Rate     | 2.450%  | 12/20/2024 | 428,400     | 11,960   | 11,990      | 3     | 0    |
| 受取            | Secured Overnight Financing Rate     | 2.350%  | 01/17/2025 | 214,000     | 6,054    | 6,031       | 0     | (1)  |
| 受取            | Secured Overnight Financing Rate     | 1.300%  | 03/16/2025 | 62,600      | 1,124    | 1,124       | 0     | 0    |
| 受取            | Secured Overnight Financing Rate     | 1.300%  | 03/18/2025 | 62,600      | 1,115    | 1,115       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 2.688%  | 04/04/2025 | 29,800      | (676)    | (676)       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 2.690%  | 04/04/2025 | 14,800      | (336)    | (336)       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 2.697%  | 04/04/2025 | 59,600      | (1,347)  | (1,347)     | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 2.781%  | 04/09/2025 | 38,800      | (838)    | (838)       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 2.721%  | 04/10/2025 | 29,400      | (652)    | (652)       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 2.790%  | 04/10/2025 | 23,300      | (500)    | (500)       | 0     | 0    |
| 支払            | Secured Overnight Financing Rate     | 4.500%  | 05/22/2025 | 2,011,060   | (6,195)  | (367)       | 0     | (59) |
| 支払            | Secured Overnight Financing Rate     | 4.900%  | 06/06/2025 | 1,156,360   | 1,621    | (64)        | 0     | (45) |
| 受取            | Secured Overnight Financing Rate     | 2.000%  | 06/20/2025 | 117,800     | 1,792    | 4,205       | 4     | 0    |
| 受取            | Secured Overnight Financing Rate     | 2.620%  | 07/24/2025 | 154,200     | 2,968    | 2,968       | 11    | 0    |
| 受取            | Secured Overnight Financing Rate     | 1.600%  | 01/16/2026 | 167,700     | 9,887    | 7,753       | 24    | 0    |
| 受取            | Secured Overnight Financing Rate     | 2.300%  | 01/17/2026 | 120,700     | 5,457    | 5,431       | 17    | 0    |
| 受取            | Secured Overnight Financing Rate     | 0.928%  | 05/06/2026 | 25,800      | 1,485    | 1,485       | 5     | 0    |
| 受取            | Secured Overnight Financing Rate     | 0.940%  | 06/08/2026 | 35,000      | 1,945    | 1,945       | 7     | 0    |
| 受取            | Secured Overnight Financing Rate     | 0.500%  | 06/16/2026 | 251,400     | 15,994   | 12,144      | 52    | 0    |
| 受取            | Secured Overnight Financing Rate     | 1.030%  | 06/17/2026 | 43,000      | 2,294    | 2,294       | 9     | 0    |
| 受取            | Secured Overnight Financing Rate     | 1.010%  | 06/24/2026 | 39,800      | 2,126    | 2,126       | 8     | 0    |
| 受取            | Secured Overnight Financing Rate     | 2.590%  | 07/23/2026 | 109,300     | 3,318    | 3,318       | 26    | 0    |
| 受取            | Secured Overnight Financing Rate     | 2.243%  | 08/07/2026 | 52,000      | 1,888    | 1,888       | 0     | (13) |
| 受取            | Secured Overnight Financing Rate     | 1.250%  | 12/15/2026 | 3,300       | 204      | 275         | 1     | 0    |
| 受取            | Secured Overnight Financing Rate     | 1.740%  | 12/16/2026 | 15,800      | 789      | 789         | 5     | 0    |
| 支払            | Secured Overnight Financing Rate     | 1.380%  | 01/04/2027 | 37,200      | (2,151)  | (2,151)     | 0     | (12) |
| 支払            | Secured Overnight Financing Rate     | 1.570%  | 01/11/2027 | 21,300      | (1,130)  | (1,130)     | 0     | (7)  |
| 支払            | Secured Overnight Financing Rate     | 1.570%  | 01/12/2027 | 13,400      | (711)    | 383         | 0     | (4)  |
| 支払            | Secured Overnight Financing Rate     | 1.425%  | 01/18/2027 | 25,400      | (1,430)  | 783         | 0     | (8)  |
| 支払            | Secured Overnight Financing Rate     | 1.443%  | 01/18/2027 | 27,300      | (1,525)  | (1,525)     | 0     | (9)  |
| 受取            | Secured Overnight Financing Rate     | 1.350%  | 01/20/2027 | 19,000      | 1,101    | 1,101       | 6     | 0    |
| 支払            | Secured Overnight Financing Rate     | 1.418%  | 01/20/2027 | 12,700      | (715)    | (715)       | 0     | (4)  |
| 支払            | Secured Overnight Financing Rate     | 1.550%  | 01/20/2027 | 84,500      | (4,492)  | (4,200)     | 0     | (26) |
| 受取            | Secured Overnight Financing Rate     | 1.560%  | 02/05/2027 | 28,000      | 1,847    | 1,847       | 10    | 0    |
| 支払            | Secured Overnight Financing Rate     | 1.580%  | 02/16/2027 | 26,400      | (1,714)  | 464         | 0     | (9)  |
| 受取            | Secured Overnight Financing Rate     | 1.450%  | 02/17/2027 | 62,000      | 4,215    | 4,215       | 20    | 0    |
| 支払            | Secured Overnight Financing Rate     | 1.700%  | 02/17/2027 | 248,100     | (15,392) | (14,459)    | 0     | (82) |
| 受取            | Secured Overnight Financing Rate     | 1.420%  | 02/24/2027 | 46,300      | 3,164    | 3,164       | 15    | 0    |
| 支払            | Secured Overnight Financing Rate     | 1.650%  | 02/24/2027 | 154,200     | (9,692)  | (9,135)     | 0     | (52) |
| 支払            | Secured Overnight Financing Rate     | 1.620%  | 04/18/2027 | 26,900      | (1,962)  | (1,962)     | 0     | (14) |
| 支払            | Secured Overnight Financing Rate     | 1.783%  | 04/22/2027 | 20,100      | (1,367)  | (1,367)     | 0     | (10) |
| 支払            | Secured Overnight Financing Rate     | 1.788%  | 05/03/2027 | 20,600      | (1,387)  | (1,387)     | 0     | (11) |
| 支払            | Secured Overnight Financing Rate     | 1.000%  | 06/15/2027 | 51,050      | (4,461)  | (3,611)     | 0     | (21) |
| 受取            | Secured Overnight Financing Rate     | 1.000%  | 06/15/2027 | 68,850      | 6,015    | 3,720       | 43    | 0    |
| 支払            | Secured Overnight Financing Rate     | 2.850%  | 08/30/2027 | 24,600      | (763)    | (763)       | 0     | (20) |
| 支払            | Secured Overnight Financing Rate     | 3.050%  | 09/07/2027 | 12,500      | (312)    | (312)       | 0     | (10) |
| 支払            | Secured Overnight Financing Rate     | 2.955%  | 10/04/2027 | 25,100      | (664)    | (664)       | 0     | (22) |
| 受取            | Secured Overnight Financing Rate     | 3.750%  | 12/13/2027 | 25,200      | 420      | 420         | 25    | 0    |

| 変動金利<br>支払／受取     | 変動金利<br>インデックス                   | 固定金利   | 満期日        | 想定元本      | 市場価格     | 未実現<br>評価損益 | 変動証拠金 |       |
|-------------------|----------------------------------|--------|------------|-----------|----------|-------------|-------|-------|
|                   |                                  |        |            |           |          |             | 資産    | 負債    |
| 支払                | Secured Overnight Financing Rate | 2.500% | 12/20/2027 | 259,700   | (11,602) | (28,045)    | 0     | (142) |
| 支払                | Secured Overnight Financing Rate | 2.490% | 01/09/2028 | 190,500   | (8,464)  | 1,699       | 0     | (102) |
| 支払                | Secured Overnight Financing Rate | 3.800% | 03/10/2028 | 38,100    | (413)    | (413)       | 0     | (41)  |
| 支払                | Secured Overnight Financing Rate | 1.280% | 03/24/2028 | 73,200    | (6,851)  | (6,851)     | 0     | (43)  |
| 受取                | Secured Overnight Financing Rate | 1.235% | 05/12/2028 | 13,100    | 1,314    | 1,314       | 8     | 0     |
| 支払                | Secured Overnight Financing Rate | 0.500% | 06/16/2028 | 366,282   | (46,028) | 9,733       | 0     | (246) |
| 受取                | Secured Overnight Financing Rate | 3.250% | 06/21/2028 | 131,000   | 3,498    | 5,062       | 148   | 0     |
| 支払                | Secured Overnight Financing Rate | 2.700% | 07/21/2028 | 14,100    | (644)    | (644)       | 0     | (16)  |
| 支払                | Secured Overnight Financing Rate | 2.675% | 07/24/2028 | 14,400    | (669)    | (669)       | 0     | (16)  |
| 支払                | Secured Overnight Financing Rate | 2.468% | 07/27/2028 | 14,200    | (765)    | (765)       | 0     | (16)  |
| 支払                | Secured Overnight Financing Rate | 3.800% | 09/05/2028 | 67,400    | (169)    | (169)       | 0     | (79)  |
| 受取                | Secured Overnight Financing Rate | 3.510% | 11/30/2028 | 10,070    | 136      | 136         | 0     | (12)  |
| 受取                | Secured Overnight Financing Rate | 3.515% | 11/30/2028 | 15,210    | 203      | 203         | 0     | (19)  |
| 支払                | Secured Overnight Financing Rate | 1.500% | 12/15/2028 | 29,662    | (2,936)  | (3,605)     | 0     | (26)  |
| 受取                | Secured Overnight Financing Rate | 1.500% | 01/12/2029 | 14,850    | 1,453    | 1,453       | 13    | 0     |
| 支払                | Secured Overnight Financing Rate | 1.700% | 01/12/2029 | 54,000    | (4,836)  | 625         | 0     | (49)  |
| 支払                | Secured Overnight Financing Rate | 1.518% | 01/20/2029 | 7,600     | (736)    | (736)       | 0     | (7)   |
| 支払                | Secured Overnight Financing Rate | 1.630% | 01/20/2029 | 10,600    | (977)    | (977)       | 0     | (10)  |
| 支払                | Secured Overnight Financing Rate | 1.630% | 01/26/2029 | 12,700    | (1,166)  | (1,166)     | 0     | (12)  |
| 支払                | Secured Overnight Financing Rate | 1.618% | 02/09/2029 | 4,800     | (540)    | (540)       | 0     | (6)   |
| 支払                | Secured Overnight Financing Rate | 3.940% | 02/22/2029 | 50,500    | (192)    | (192)       | 0     | (65)  |
| 支払                | Secured Overnight Financing Rate | 3.970% | 02/27/2029 | 17,100    | (37)     | (37)        | 0     | (22)  |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.300% | 02/28/2029 | 43,830    | 813      | 871         | 0     | (43)  |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.500% | 02/28/2029 | 118,040   | 1,273    | 2,340       | 0     | (116) |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.200% | 03/02/2029 | 57,100    | 1,280    | 1,311       | 0     | (56)  |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.100% | 03/05/2029 | 51,800    | 1,360    | 1,476       | 0     | (51)  |
| 受取                | Secured Overnight Financing Rate | 4.250% | 03/20/2029 | 22,650    | (262)    | 466         | 23    | 0     |
| 支払                | Secured Overnight Financing Rate | 1.000% | 06/15/2029 | 6,100     | (816)    | (651)       | 0     | (6)   |
| 受取                | Secured Overnight Financing Rate | 1.000% | 06/15/2029 | 97,910    | 13,075   | 8,707       | 125   | 0     |
| 支払                | Secured Overnight Financing Rate | 1.750% | 06/15/2029 | 59,920    | (5,941)  | (2,224)     | 0     | (78)  |
| 支払                | Secured Overnight Financing Rate | 3.000% | 06/19/2029 | 275,100   | (11,146) | (42,863)    | 0     | (288) |
| 受取                | Secured Overnight Financing Rate | 3.750% | 06/20/2029 | 259,200   | 1,892    | 6,679       | 334   | 0     |
| 支払                | Secured Overnight Financing Rate | 3.050% | 09/08/2029 | 12,400    | (438)    | (438)       | 0     | (17)  |
| 支払                | Secured Overnight Financing Rate | 3.100% | 09/09/2029 | 12,400    | (410)    | (410)       | 0     | (17)  |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.750% | 12/18/2029 | 457,200   | 66       | 7,929       | 617   | 0     |
| 受取                | Secured Overnight Financing Rate | 1.750% | 01/23/2030 | 14,000    | 1,473    | 1,473       | 17    | 0     |
| 受取                | Secured Overnight Financing Rate | 1.870% | 01/23/2030 | 14,000    | 1,389    | 1,389       | 17    | 0     |
| 支払                | Secured Overnight Financing Rate | 3.470% | 02/22/2030 | 39,200    | (1,076)  | (1,076)     | 0     | (50)  |
| 支払                | Secured Overnight Financing Rate | 3.340% | 02/23/2030 | 32,800    | (1,133)  | (1,133)     | 0     | (42)  |
| 受取                | Secured Overnight Financing Rate | 1.610% | 02/28/2030 | 14,100    | 1,746    | 1,746       | 17    | 0     |
| 支払                | Secured Overnight Financing Rate | 3.525% | 03/02/2030 | 14,000    | (335)    | (335)       | 0     | (18)  |
| 受取                | Secured Overnight Financing Rate | 1.430% | 03/17/2030 | 31,300    | 4,112    | 4,112       | 36    | 0     |
| 受取                | Secured Overnight Financing Rate | 1.250% | 06/17/2030 | 9,500     | 1,359    | 1,164       | 11    | 0     |
| 受取                | Secured Overnight Financing Rate | 3.000% | 06/21/2030 | 339,400   | 16,085   | 16,065      | 389   | 0     |
| 支払                | Secured Overnight Financing Rate | 3.500% | 06/22/2030 | 98,200    | (1,983)  | (1,983)     | 0     | (114) |
| 受取                | Secured Overnight Financing Rate | 0.678% | 07/29/2030 | 12,400    | 2,129    | 2,129       | 14    | 0     |
| 受取                | Secured Overnight Financing Rate | 0.674% | 08/05/2030 | 12,000    | 2,223    | 2,223       | 13    | 0     |
| 支払                | Secured Overnight Financing Rate | 3.800% | 08/22/2030 | 8,900     | (11)     | (11)        | 0     | (10)  |
| 受取                | Secured Overnight Financing Rate | 1.000% | 12/16/2030 | 7,588     | 1,279    | 1,226       | 9     | 0     |
| 受取                | Secured Overnight Financing Rate | 3.500% | 12/20/2030 | 1,195,800 | 36,435   | 27,324      | 1,331 | 0     |
| 受取                | Secured Overnight Financing Rate | 4.250% | 03/20/2031 | 12,680    | (256)    | 304         | 16    | 0     |
| 受取                | Secured Overnight Financing Rate | 3.328% | 04/30/2031 | 7,370     | 210      | 210         | 0     | (9)   |
| 受取                | Secured Overnight Financing Rate | 3.431% | 04/30/2031 | 12,390    | 273      | 273         | 0     | (15)  |
| 支払                | Secured Overnight Financing Rate | 0.750% | 06/16/2031 | 13,609    | (2,666)  | (1,414)     | 0     | (15)  |
| 受取                | Secured Overnight Financing Rate | 0.750% | 06/16/2031 | 335,400   | 65,564   | 38,997      | 370   | 0     |
| 受取                | Secured Overnight Financing Rate | 3.750% | 06/20/2031 | 671,400   | 4,552    | (3,432)     | 861   | 0     |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.300% | 06/30/2031 | 22,890    | 608      | 606         | 0     | (28)  |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.350% | 06/30/2031 | 58,100    | 1,377    | 1,580       | 0     | (71)  |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.300% | 07/02/2031 | 164,600   | 4,370    | 5,950       | 0     | (200) |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.100% | 07/05/2031 | 33,200    | 1,265    | 1,281       | 0     | (40)  |
| 受取                | Secured Overnight Financing Rate | 1.450% | 07/16/2031 | 23,600    | 3,569    | 3,569       | 26    | 0     |
| 受取                | Secured Overnight Financing Rate | 1.370% | 07/19/2031 | 10,500    | 1,639    | 1,639       | 12    | 0     |

| 変動金利<br>支払／受取     | 変動金利<br>インデックス                   | 固定金利   | 満期日        | 想定元本    | 市場価格     | 未実現<br>評価損益 | 変動証拠金 |      |
|-------------------|----------------------------------|--------|------------|---------|----------|-------------|-------|------|
|                   |                                  |        |            |         |          |             | 資産    | 負債   |
| 受取                | Secured Overnight Financing Rate | 1.360% | 07/20/2031 | 15,700  | 2,459    | 2,459       | 17    | 0    |
| 受取                | Secured Overnight Financing Rate | 1.405% | 09/07/2031 | 25,500  | 4,201    | 4,201       | 28    | 0    |
| 支払                | Secured Overnight Financing Rate | 1.500% | 10/05/2031 | 15,500  | (2,439)  | (2,439)     | 0     | (17) |
| 支払                | Secured Overnight Financing Rate | 1.535% | 10/15/2031 | 15,400  | (2,383)  | (2,383)     | 0     | (17) |
| 支払                | Secured Overnight Financing Rate | 1.535% | 10/22/2031 | 10,300  | (1,590)  | (1,590)     | 0     | (11) |
| 支払                | Secured Overnight Financing Rate | 1.545% | 10/26/2031 | 10,300  | (1,582)  | (1,582)     | 0     | (11) |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.750% | 12/18/2031 | 363,770 | (14)     | 4,635       | 492   | 0    |
| 支払                | Secured Overnight Financing Rate | 1.735% | 01/12/2032 | 10,100  | (1,442)  | (1,442)     | 0     | (11) |
| 支払                | Secured Overnight Financing Rate | 1.655% | 01/24/2032 | 12,700  | (1,874)  | (1,874)     | 0     | (14) |
| 支払                | Secured Overnight Financing Rate | 1.768% | 02/02/2032 | 9,600   | (1,468)  | (1,468)     | 0     | (11) |
| 支払                | Secured Overnight Financing Rate | 1.650% | 02/08/2032 | 16,100  | (2,591)  | (2,591)     | 0     | (19) |
| 支払                | Secured Overnight Financing Rate | 2.000% | 02/18/2032 | 23,000  | (3,159)  | (3,159)     | 0     | (25) |
| 支払                | Secured Overnight Financing Rate | 1.730% | 02/24/2032 | 15,200  | (2,342)  | (2,342)     | 0     | (18) |
| 支払                | Secured Overnight Financing Rate | 1.765% | 03/16/2032 | 5,300   | (797)    | (797)       | 0     | (6)  |
| 受取                | Secured Overnight Financing Rate | 2.385% | 06/08/2032 | 10,400  | 1,065    | 1,065       | 12    | 0    |
| 支払                | Secured Overnight Financing Rate | 1.250% | 06/15/2032 | 55,640  | (10,103) | (1,018)     | 0     | (59) |
| 受取                | Secured Overnight Financing Rate | 1.250% | 06/15/2032 | 45,970  | 8,323    | 6,567       | 48    | 0    |
| 支払                | Secured Overnight Financing Rate | 1.750% | 06/15/2032 | 78,300  | (11,462) | (7,187)     | 0     | (85) |
| 受取                | Secured Overnight Financing Rate | 1.500% | 06/21/2032 | 12,800  | 2,160    | 1,736       | 13    | 0    |
| 支払                | Secured Overnight Financing Rate | 3.050% | 09/06/2032 | 18,800  | (973)    | (973)       | 0     | (20) |
| 受取                | Secured Overnight Financing Rate | 3.610% | 12/12/2032 | 10,100  | 264      | 264         | 10    | 0    |
| 受取                | Secured Overnight Financing Rate | 3.350% | 12/14/2032 | 5,000   | 232      | 232         | 5     | 0    |
| 支払                | Secured Overnight Financing Rate | 3.400% | 02/23/2033 | 31,600  | (1,246)  | (1,246)     | 0     | (28) |
| 支払                | Secured Overnight Financing Rate | 3.430% | 02/27/2033 | 21,500  | (794)    | (794)       | 0     | (19) |
| 支払                | Secured Overnight Financing Rate | 3.370% | 03/01/2033 | 20,800  | (862)    | (862)       | 0     | (18) |
| 支払                | Secured Overnight Financing Rate | 3.405% | 03/01/2033 | 20,300  | (786)    | (786)       | 0     | (18) |
| 支払                | Secured Overnight Financing Rate | 3.300% | 03/06/2033 | 20,200  | (943)    | (943)       | 0     | (18) |
| 支払                | Secured Overnight Financing Rate | 3.450% | 03/07/2033 | 38,300  | (1,339)  | (1,339)     | 0     | (34) |
| 受取                | Secured Overnight Financing Rate | 3.500% | 05/22/2033 | 911,110 | 25,241   | 16,477      | 774   | 0    |
| 受取                | Secured Overnight Financing Rate | 3.700% | 06/06/2033 | 529,370 | 6,143    | 10,435      | 455   | 0    |
| 支払                | Secured Overnight Financing Rate | 3.300% | 06/14/2033 | 77,300  | (3,252)  | (3,252)     | 0     | (64) |
| 支払                | Secured Overnight Financing Rate | 3.000% | 06/21/2033 | 230     | (15)     | (14)        | 0     | 0    |
| 受取                | Secured Overnight Financing Rate | 3.000% | 06/21/2033 | 366,140 | 23,741   | 22,209      | 296   | 0    |
| 支払                | Secured Overnight Financing Rate | 3.500% | 06/21/2033 | 65,300  | (1,721)  | (1,721)     | 0     | (55) |
| 支払                | Secured Overnight Financing Rate | 3.650% | 07/10/2033 | 37,000  | (517)    | (517)       | 0     | (32) |
| 支払                | Secured Overnight Financing Rate | 3.750% | 07/12/2033 | 31,800  | (197)    | (197)       | 0     | (27) |
| 支払                | Secured Overnight Financing Rate | 3.730% | 08/03/2033 | 10,600  | (71)     | (71)        | 0     | (9)  |
| 支払                | Secured Overnight Financing Rate | 3.735% | 08/07/2033 | 12,100  | (75)     | (75)        | 0     | (10) |
| 支払                | Secured Overnight Financing Rate | 3.760% | 08/23/2033 | 35,500  | (127)    | (127)       | 0     | (31) |
| 支払                | Secured Overnight Financing Rate | 3.800% | 08/30/2033 | 17,800  | (4)      | (4)         | 0     | (16) |
| 支払                | Secured Overnight Financing Rate | 3.900% | 08/30/2033 | 35,900  | 267      | 267         | 0     | (32) |
| 支払                | Secured Overnight Financing Rate | 4.030% | 10/04/2033 | 33,900  | 633      | 633         | 0     | (31) |
| 支払                | Secured Overnight Financing Rate | 4.175% | 10/10/2033 | 16,300  | 487      | 487         | 0     | (15) |
| 支払                | Secured Overnight Financing Rate | 4.150% | 10/12/2033 | 16,300  | 458      | 458         | 0     | (15) |
| 支払                | Secured Overnight Financing Rate | 4.200% | 10/18/2033 | 14,000  | 448      | 448         | 0     | (13) |
| 支払                | Secured Overnight Financing Rate | 4.220% | 10/20/2033 | 16,400  | 551      | 551         | 0     | (15) |
| 支払                | Secured Overnight Financing Rate | 4.230% | 10/23/2033 | 8,800   | 303      | 303         | 0     | (8)  |
| 支払                | Secured Overnight Financing Rate | 4.255% | 10/23/2033 | 8,800   | 320      | 320         | 0     | (8)  |
| 支払                | Secured Overnight Financing Rate | 4.393% | 10/25/2033 | 8,200   | 384      | 384         | 0     | (8)  |
| 支払                | Secured Overnight Financing Rate | 4.450% | 10/31/2033 | 10,200  | 439      | 439         | 0     | (9)  |
| 支払                | Secured Overnight Financing Rate | 4.435% | 11/01/2033 | 8,600   | 359      | 359         | 0     | (8)  |
| 支払                | Secured Overnight Financing Rate | 4.450% | 11/01/2033 | 16,900  | 727      | 727         | 0     | (16) |
| 受取                | Secured Overnight Financing Rate | 4.250% | 11/22/2033 | 16,800  | (446)    | (446)       | 16    | 0    |
| 受取                | Secured Overnight Financing Rate | 4.030% | 12/15/2033 | 16,700  | (142)    | (142)       | 17    | 0    |
| 受取                | Secured Overnight Financing Rate | 3.950% | 12/19/2033 | 17,600  | (32)     | (32)        | 17    | 0    |
| 支払                | Secured Overnight Financing Rate | 3.500% | 12/20/2033 | 35,610  | (1,307)  | 435         | 0     | (34) |
| 受取                | Secured Overnight Financing Rate | 3.500% | 12/20/2033 | 131,800 | 4,926    | 2,448       | 141   | 0    |
| 受取                | Secured Overnight Financing Rate | 3.842% | 12/26/2033 | 8,900   | 64       | 64          | 9     | 0    |
| 受取                | Secured Overnight Financing Rate | 3.854% | 12/29/2033 | 16,600  | 100      | 100         | 17    | 0    |
| 受取                | Secured Overnight Financing Rate | 3.750% | 01/02/2034 | 8,300   | 122      | 122         | 8     | 0    |
| 受取                | Secured Overnight Financing Rate | 3.810% | 01/02/2034 | 8,300   | 80       | 80          | 8     | 0    |
| 受取                | Secured Overnight Financing Rate | 3.684% | 01/03/2034 | 8,300   | 169      | 169         | 8     | 0    |

| 変動金利<br>支払／受取     | 変動金利<br>インデックス                   | 固定金利   | 満期日        | 想定元本   | 市場価格    | 未実現<br>評価損益 | 変動証拠金 |       |
|-------------------|----------------------------------|--------|------------|--------|---------|-------------|-------|-------|
|                   |                                  |        |            |        |         |             | 資産    | 負債    |
| 受取                | Secured Overnight Financing Rate | 3.648% | 01/08/2034 | 16,700 | 386     | 386         | 17    | 0     |
| 受取                | Secured Overnight Financing Rate | 3.670% | 01/08/2034 | 18,000 | 382     | 382         | 18    | 0     |
| 受取                | Secured Overnight Financing Rate | 3.594% | 01/09/2034 | 16,800 | 467     | 467         | 17    | 0     |
| 受取                | Secured Overnight Financing Rate | 3.600% | 01/17/2034 | 19,400 | 523     | 523         | 20    | 0     |
| 支払                | Secured Overnight Financing Rate | 3.735% | 01/23/2034 | 8,700  | (132)   | (132)       | 0     | (9)   |
| 支払                | Secured Overnight Financing Rate | 3.738% | 01/23/2034 | 5,200  | (78)    | (78)        | 0     | (5)   |
| 支払                | Secured Overnight Financing Rate | 3.655% | 01/24/2034 | 9,800  | (215)   | (215)       | 0     | (10)  |
| 支払                | Secured Overnight Financing Rate | 3.665% | 01/24/2034 | 17,200 | (363)   | (363)       | 0     | (18)  |
| 支払                | Secured Overnight Financing Rate | 3.685% | 01/24/2034 | 17,300 | (336)   | (336)       | 0     | (18)  |
| 支払                | Secured Overnight Financing Rate | 3.620% | 01/31/2034 | 9,100  | (224)   | (224)       | 0     | (9)   |
| 支払                | Secured Overnight Financing Rate | 3.725% | 02/07/2034 | 8,300  | (128)   | (128)       | 0     | (9)   |
| 支払                | Secured Overnight Financing Rate | 3.783% | 02/07/2034 | 7,000  | (73)    | (73)        | 0     | (7)   |
| 支払                | Secured Overnight Financing Rate | 3.860% | 02/21/2034 | 33,800 | (114)   | (114)       | 0     | (37)  |
| 支払                | Secured Overnight Financing Rate | 3.650% | 03/05/2034 | 18,200 | (377)   | (377)       | 0     | (20)  |
| 支払                | Secured Overnight Financing Rate | 3.700% | 03/05/2034 | 9,400  | (155)   | (155)       | 0     | (10)  |
| 支払                | Secured Overnight Financing Rate | 3.710% | 03/05/2034 | 18,100 | (282)   | (282)       | 0     | (20)  |
| 支払                | Secured Overnight Financing Rate | 3.900% | 04/10/2034 | 16,800 | 33      | 33          | 0     | (20)  |
| 支払                | Secured Overnight Financing Rate | 3.900% | 04/15/2034 | 8,700  | 19      | 19          | 0     | (10)  |
| 支払                | Secured Overnight Financing Rate | 3.950% | 04/16/2034 | 18,000 | 116     | 116         | 0     | (22)  |
| 支払                | Secured Overnight Financing Rate | 4.080% | 04/17/2034 | 16,700 | 292     | 292         | 0     | (20)  |
| 支払                | Secured Overnight Financing Rate | 4.085% | 04/22/2034 | 16,700 | 303     | 303         | 0     | (20)  |
| 支払                | Secured Overnight Financing Rate | 4.150% | 04/22/2034 | 40,100 | 947     | 947         | 0     | (49)  |
| 支払                | Secured Overnight Financing Rate | 4.078% | 04/29/2034 | 17,400 | 310     | 310         | 0     | (21)  |
| 支払                | Secured Overnight Financing Rate | 4.090% | 04/30/2034 | 17,500 | 330     | 330         | 0     | (22)  |
| 支払                | Secured Overnight Financing Rate | 4.130% | 05/03/2034 | 16,300 | 364     | 364         | 0     | (20)  |
| 受取                | Secured Overnight Financing Rate | 4.080% | 06/05/2034 | 18,700 | (363)   | (363)       | 25    | 0     |
| 支払                | Secured Overnight Financing Rate | 3.750% | 06/20/2034 | 74,070 | (584)   | 1,494       | 0     | (93)  |
| 受取                | Secured Overnight Financing Rate | 3.994% | 07/02/2034 | 23,900 | (317)   | (317)       | 33    | 0     |
| 受取                | Secured Overnight Financing Rate | 4.060% | 07/02/2034 | 16,800 | (316)   | (316)       | 23    | 0     |
| 受取                | Secured Overnight Financing Rate | 3.880% | 07/10/2034 | 77,800 | (313)   | (313)       | 106   | 0     |
| 受取                | Secured Overnight Financing Rate | 3.850% | 08/05/2034 | 29,500 | (77)    | (77)        | 42    | 0     |
| 受取                | Secured Overnight Financing Rate | 3.715% | 08/07/2034 | 34,430 | 296     | 349         | 49    | 0     |
| 受取                | Secured Overnight Financing Rate | 3.555% | 08/28/2034 | 40,200 | 845     | 845         | 0     | (58)  |
| 受取                | Secured Overnight Financing Rate | 3.565% | 08/28/2034 | 20,900 | 422     | 422         | 0     | (30)  |
| 受取                | Secured Overnight Financing Rate | 3.599% | 08/28/2034 | 40,200 | 698     | 698         | 0     | (58)  |
| 受取                | Secured Overnight Financing Rate | 3.605% | 08/28/2034 | 16,100 | 271     | 271         | 0     | (23)  |
| 受取                | Secured Overnight Financing Rate | 3.611% | 08/28/2034 | 80,400 | 1,315   | 1,315       | 0     | (116) |
| 受取                | Secured Overnight Financing Rate | 3.643% | 08/28/2034 | 40,200 | 550     | 550         | 0     | (58)  |
| 受取                | Secured Overnight Financing Rate | 3.514% | 09/04/2034 | 15,800 | 381     | 381         | 0     | (23)  |
| 受取                | Secured Overnight Financing Rate | 3.525% | 09/04/2034 | 19,400 | 451     | 451         | 0     | (28)  |
| 受取                | Secured Overnight Financing Rate | 3.410% | 09/05/2034 | 17,800 | 583     | 583         | 0     | (26)  |
| 受取                | Secured Overnight Financing Rate | 3.240% | 09/16/2034 | 8,900  | 413     | 413         | 0     | (13)  |
| 受取                | Secured Overnight Financing Rate | 3.278% | 09/16/2034 | 35,400 | 1,533   | 1,533       | 0     | (51)  |
| 支払                | Secured Overnight Financing Rate | 3.385% | 10/17/2034 | 19,000 | (632)   | (632)       | 29    | 0     |
| 支払                | Secured Overnight Financing Rate | 3.395% | 10/17/2034 | 40,700 | (1,319) | (1,319)     | 61    | 0     |
| 支払                | Secured Overnight Financing Rate | 3.400% | 10/17/2034 | 16,400 | (525)   | (525)       | 25    | 0     |
| 支払                | Secured Overnight Financing Rate | 3.446% | 10/23/2034 | 20,000 | (560)   | (560)       | 30    | 0     |
| 支払                | Secured Overnight Financing Rate | 3.495% | 10/30/2034 | 31,000 | (734)   | (734)       | 48    | 0     |
| 支払 <sup>(5)</sup> | Secured Overnight Financing Rate | 3.750% | 12/18/2034 | 1,560  | (2)     | (7)         | 0     | (3)   |
| 受取                | Secured Overnight Financing Rate | 2.500% | 06/20/2048 | 7,900  | 1,866   | 2,961       | 0     | (3)   |
| 受取                | Secured Overnight Financing Rate | 1.910% | 10/17/2049 | 11,400 | 3,883   | 3,888       | 0     | (8)   |
| 受取                | Secured Overnight Financing Rate | 1.895% | 10/18/2049 | 11,400 | 3,909   | 3,874       | 0     | (9)   |
| 受取                | Secured Overnight Financing Rate | 3.368% | 11/15/2049 | 3,710  | 234     | 234         | 2     | 0     |
| 受取                | Secured Overnight Financing Rate | 3.464% | 11/15/2049 | 4,900  | 232     | 232         | 3     | 0     |
| 受取                | Secured Overnight Financing Rate | 3.527% | 11/15/2049 | 2,030  | 75      | 75          | 1     | 0     |
| 受取                | Secured Overnight Financing Rate | 2.000% | 01/15/2050 | 8,800  | 2,840   | 3,034       | 0     | (7)   |
| 受取                | Secured Overnight Financing Rate | 1.625% | 01/16/2050 | 22,500 | 8,643   | 1,658       | 0     | (18)  |
| 受取                | Secured Overnight Financing Rate | 1.750% | 01/22/2050 | 47,500 | 17,250  | 15,493      | 0     | (37)  |
| 受取                | Secured Overnight Financing Rate | 1.625% | 02/03/2050 | 42,500 | 16,845  | 14,021      | 0     | (34)  |
| 受取                | Secured Overnight Financing Rate | 1.875% | 02/07/2050 | 2,700  | 959     | 939         | 0     | (2)   |
| 受取                | Secured Overnight Financing Rate | 1.500% | 06/17/2050 | 1,200  | 493     | 615         | 0     | (1)   |
| 支払                | Secured Overnight Financing Rate | 1.215% | 10/13/2050 | 14,900 | (6,863) | (6,863)     | 13    | 0     |

| 変動金利<br>支払／受取     | 変動金利<br>インデックス                            | 固定金利   | 満期日        | 想定元本        | 市場価格     | 未実現<br>評価損益 | 変動証拠金      |           |             |
|-------------------|-------------------------------------------|--------|------------|-------------|----------|-------------|------------|-----------|-------------|
|                   |                                           |        |            |             |          |             | 資産         | 負債        |             |
| 支払                | Secured Overnight Financing Rate          | 1.144% | 11/04/2050 | 9,000       | (4,305)  | (4,305)     | 8          | 0         |             |
| 受取                | Secured Overnight Financing Rate          | 1.250% | 12/16/2050 | 128,700     | 58,693   | 45,515      | 0          | (114)     |             |
| 支払                | Secured Overnight Financing Rate          | 1.485% | 01/13/2051 | 13,900      | (5,758)  | (5,758)     | 12         | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 1.595% | 01/13/2051 | 14,700      | (5,818)  | (5,818)     | 13         | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 1.523% | 01/19/2051 | 8,900       | (3,626)  | (3,626)     | 8          | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 1.550% | 01/21/2051 | 10,400      | (4,188)  | (4,188)     | 9          | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 1.590% | 02/09/2051 | 98,800      | (40,317) | (40,317)    | 86         | 0         |             |
| 受取                | Secured Overnight Financing Rate          | 1.250% | 06/16/2051 | 386,100     | 177,277  | 111,820     | 0          | (455)     |             |
| 受取                | Secured Overnight Financing Rate          | 1.945% | 06/23/2051 | 22,200      | 7,570    | 7,570       | 0          | (20)      |             |
| 受取                | Secured Overnight Financing Rate          | 1.785% | 08/12/2051 | 13,100      | 4,951    | 4,951       | 0          | (12)      |             |
| 支払                | Secured Overnight Financing Rate          | 1.815% | 01/24/2052 | 2,500       | (908)    | (908)       | 2          | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 1.867% | 01/26/2052 | 2,500       | (886)    | (886)       | 2          | 0         |             |
| 受取                | Secured Overnight Financing Rate          | 1.750% | 06/15/2052 | 96,100      | 33,227   | 24,167      | 0          | (128)     |             |
| 支払                | Secured Overnight Financing Rate          | 3.080% | 02/23/2053 | 11,200      | (1,343)  | (1,343)     | 16         | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 3.370% | 07/12/2053 | 22,400      | (1,326)  | (1,326)     | 33         | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 2.550% | 07/21/2053 | 3,600       | (736)    | (736)       | 5          | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 2.537% | 07/24/2053 | 3,600       | (743)    | (743)       | 5          | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 3.830% | 10/12/2053 | 5,100       | 140      | 140         | 8          | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 3.880% | 10/16/2053 | 5,100       | 185      | 185         | 8          | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 3.870% | 10/17/2053 | 5,500       | 190      | 190         | 8          | 0         |             |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate          | 3.300% | 11/15/2053 | 7,960       | 512      | 556         | 8          | 0         |             |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate          | 3.400% | 11/15/2053 | 30,800      | 1,442    | 1,894       | 30         | 0         |             |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate          | 3.300% | 12/02/2053 | 40,700      | 2,616    | 3,428       | 40         | 0         |             |
| 受取 <sup>(5)</sup> | Secured Overnight Financing Rate          | 3.200% | 12/05/2053 | 13,700      | 1,120    | 1,267       | 14         | 0         |             |
| 支払                | Secured Overnight Financing Rate          | 3.555% | 03/05/2054 | 7,400       | (228)    | (228)       | 11         | 0         |             |
| 支払                | Sterling Overnight Interbank Average Rate | 4.000% | 09/18/2029 | GBP 699,600 | (4,119)  | (15,763)    | 0          | (3,744)   |             |
| 支払                | Sterling Overnight Interbank Average Rate | 4.320% | 10/20/2033 | 7,300       | 210      | 211         | 0          | (48)      |             |
| 受取                | Sterling Overnight Interbank Average Rate | 3.700% | 03/28/2034 | 7,300       | 310      | 309         | 46         | 0         |             |
| 受取                | Sterling Overnight Interbank Average Rate | 3.750% | 09/18/2034 | 72,700      | 2,185    | 3,340       | 468        | 0         |             |
| 支払                | Sterling Overnight Interbank Average Rate | 1.096% | 02/14/2052 | 5,500       | (3,657)  | (3,657)     | 0          | (21)      |             |
| 支払                | Sterling Overnight Interbank Average Rate | 1.060% | 02/21/2052 | 2,500       | (1,680)  | (1,680)     | 0          | (10)      |             |
| 支払                | Sterling Overnight Interbank Average Rate | 1.101% | 02/21/2052 | 2,500       | (1,658)  | (1,658)     | 0          | (10)      |             |
| 支払                | Sterling Overnight Interbank Average Rate | 1.175% | 02/28/2052 | 5,200       | (3,360)  | (3,360)     | 0          | (20)      |             |
| 受取                | Sterling Overnight Interbank Average Rate | 3.750% | 09/18/2054 | 4,100       | 309      | 393         | 27         | 0         |             |
| 受取                | UK Retail Price Index                     | 0.000% | 09/15/2031 | 34,900      | (5,393)  | (5,214)     | 230        | 0         |             |
| 受取                | UK Retail Price Index                     | 0.000% | 10/15/2031 | 46,300      | (6,309)  | (6,249)     | 312        | 0         |             |
| 受取                | UK Retail Price Index                     | 0.000% | 11/15/2031 | 23,300      | (2,782)  | (2,530)     | 160        | 0         |             |
|                   |                                           |        |            |             |          | \$ 396,021  | \$ 251,260 | \$ 11,957 | \$ (11,927) |
| スワップ契約合計          |                                           |        |            |             |          | \$ 420,507  | \$ 262,089 | \$ 11,995 | \$ (12,793) |

- (1) ファンドがプロテクションの売り手で当該特定のスワップ契約に定義されている信用事由が発生した場合、ファンドは、(i) プロテクションの買い手にスワップの想定元本に相当する金額を支払い参照債務もしくは参照インデックスを構成する原証券の引き渡しを受けるか、または (ii) スワップの想定元本から参照債務もしくは参照インデックスを構成する原証券の回収額を控除した金額に相当する純決済金額を現金もしくは有価証券の形で支払う。
- (2) インブライド・クレジット・スプレッドは、絶対値で表示され、期末時点の社債、米国地方債またはソブリン債に係るクレジットデフォルトスワップ契約の市場価格を決定する際に利用され、支払い/履行リスクの現状の指標の役割を果たし、クレジット・デリバティブの債務不履行の可能性またはリスクを表す。特定の参照法人のインブライド・クレジット・スプレッドは、プロテクションの買い/売りの原価を反映し、契約締結時に必要な前払金が含まれる可能性がある。クレジット・スプレッドの拡大は、参照法人の信用の健全性の悪化および債務不履行または契約に定義されているその他の信用事由の発生の可能性またはリスクの増大を表す。
- (3) 特定のスワップ契約に定義されている信用事由が発生した場合、ファンドがクレジット・プロテクションの売り手として支払う必要がある可能性のある、またはクレジット・プロテクションの買い手として受け取る可能性のある潜在的な最大金額。
- (4) クレジットデフォルトスワップ契約の価格およびその結果としての価値は、支払い/履行リスクの現状の指標の役割を果たし、スワップ契約の想定元本が期末に決済/売却された場合、クレジット・デリバティブの期待債務(または利益)の可能性を表す。スワップの想定元本と比較した絶対値での市場価格の上昇は、参照法人の信用の健全性の悪化および債務不履行または契約に定義されているその他の信用事由の発生の可能性またはリスクの増大を表す。
- (5) この金融商品は効力発生日が先日付である。

2024年10月31日現在

## ◎店頭金融デリバティブ商品

## ●外国為替先渡し契約

単位:千

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

## 未実現評価損益

| 取引相手 | 決済月     | 受渡通貨 | 受取通貨       | 資産              | 負債    |         |
|------|---------|------|------------|-----------------|-------|---------|
| BRC  | 11/2024 | TRY  | 303        | 8               | 0     | (1)     |
| BRC  | 11/2024 |      | 80,931     | 2,178           | 0     | (177)   |
| BRC  | 11/2024 |      | 168        | 5               | 0     | 0       |
| BRC  | 11/2024 | TWD  | 1,541      | 48              | 0     | 0       |
| BRC  | 11/2024 | \$   | 1,232      | AUD 1,839       | 0     | (27)    |
| BRC  | 11/2024 |      | 17,543     | BRL 96,731      | 0     | (833)   |
| BRC  | 11/2024 |      | 15         | CHF 13          | 0     | 0       |
| BRC  | 11/2024 |      | 4,805      | GBP 3,702       | 0     | (45)    |
| BRC  | 11/2024 |      | 8,096      | IDR 126,905,599 | 0     | (11)    |
| BRC  | 11/2024 |      | 9,693      | NZD 15,341      | 0     | (563)   |
| BRC  | 11/2024 |      | 4          | PLN 15          | 0     | 0       |
| BRC  | 11/2024 |      | 3,272      | TRY 129,100     | 479   | 0       |
| BRC  | 11/2024 |      | 417        | 15,071          | 14    | 0       |
| BRC  | 11/2024 |      | 6,741      | 246,017         | 263   | 0       |
| BRC  | 11/2024 |      | 8,218      | 291,085         | 176   | 0       |
| BRC  | 12/2024 | CHF  | 13         | \$ 15           | 0     | 0       |
| BRC  | 12/2024 | PEN  | 31,492     | 8,361           | 0     | (1)     |
| BRC  | 12/2024 | TRY  | 122,844    | 3,274           | 0     | (165)   |
| BRC  | 12/2024 | \$   | 3,714      | JPY 563,718     | 0     | 0       |
| BRC  | 12/2024 |      | 3,084      | PLN 12,192      | 0     | (46)    |
| BRC  | 12/2024 |      | 6,045      | TRY 228,753     | 427   | 0       |
| BRC  | 12/2024 |      | 8,328      | 313,737         | 464   | 0       |
| BRC  | 12/2024 |      | 5,390      | 202,376         | 234   | 0       |
| BRC  | 12/2024 | ZAR  | 590        | \$ 34           | 0     | 0       |
| BRC  | 01/2025 | PEN  | 5,382      | 1,442           | 14    | 0       |
| BRC  | 01/2025 | \$   | 6,057      | IDR 95,011,342  | 0     | (29)    |
| BRC  | 01/2025 |      | 150        | TRY 5,653       | 1     | 0       |
| BRC  | 01/2025 |      | 7,216      | 272,222         | 208   | 0       |
| BRC  | 01/2025 |      | 9,329      | 345,452         | 31    | 0       |
| BRC  | 01/2025 |      | 11,725     | 441,788         | 26    | 0       |
| BRC  | 01/2025 |      | 324        | 12,207          | 10    | 0       |
| BRC  | 01/2025 |      | 6,961      | 262,439         | 180   | 0       |
| BRC  | 02/2025 |      | 4,706      | MXN 85,347      | 0     | (517)   |
| BRC  | 02/2025 |      | 1,733      | TRY 70,099      | 124   | 0       |
| BSS  | 11/2024 | PEN  | 10,588     | \$ 2,837        | 24    | 0       |
| BSS  | 11/2024 |      | 7,901      | 2,093           | 0     | (6)     |
| BSS  | 11/2024 | \$   | 2,101      | PEN 7,901       | 0     | (2)     |
| BSS  | 11/2024 |      | 3,424      | 12,855          | 0     | (9)     |
| BSS  | 12/2024 | PEN  | 13,220     | \$ 3,484        | 0     | (27)    |
| BSS  | 02/2025 |      | 12,866     | 3,424           | 9     | 0       |
| BSS  | 02/2025 |      | 20,097     | 5,347           | 12    | 0       |
| BSS  | 04/2025 |      | 7,911      | 2,101           | 2     | 0       |
| BSS  | 04/2025 |      | 7,807      | 2,075           | 3     | 0       |
| BSS  | 04/2025 |      | 6,353      | 1,704           | 18    | 0       |
| BSS  | 04/2025 |      | 5,394      | 1,430           | 0     | (1)     |
| BSS  | 06/2025 |      | 6,971      | 1,861           | 12    | 0       |
| BSS  | 07/2025 |      | 12,154     | 3,273           | 51    | 0       |
| CBK  | 11/2024 | BRL  | 530,830    | 91,872          | 172   | 0       |
| CBK  | 11/2024 | CNH  | 211,031    | 29,365          | 0     | (275)   |
| CBK  | 11/2024 | CNY  | 2,808      | 394             | 0     | 0       |
| CBK  | 11/2024 | EUR  | 48,767     | 54,238          | 1,294 | 0       |
| CBK  | 11/2024 | IDR  | 18,310,800 | 1,181           | 14    | 0       |
| CBK  | 11/2024 | KRW  | 34,520,840 | 25,951          | 924   | 0       |
| CBK  | 11/2024 |      | 17,817,283 | 13,151          | 212   | 0       |
| CBK  | 11/2024 | PEN  | 2,265      | 607             | 5     | 0       |
| CBK  | 11/2024 |      | 10,635     | 2,800           | 0     | (25)    |
| CBK  | 11/2024 |      | 6,614      | 1,766           | 10    | 0       |
| CBK  | 11/2024 |      | 13,089     | 3,464           | 0     | (12)    |
| CBK  | 11/2024 |      | 9,280      | 2,465           | 0     | 0       |
| CBK  | 11/2024 | TWD  | 1,732,664  | 54,416          | 125   | 0       |
| CBK  | 11/2024 | \$   | 96,969     | BRL 530,830     | 0     | (5,268) |
| CBK  | 11/2024 |      | 1,397      | CAD 1,924       | 0     | (17)    |
| CBK  | 11/2024 |      | 13,317     | CNH 94,899      | 12    | 0       |
| CBK  | 11/2024 |      | 15         | CNY 102         | 0     | 0       |
| CBK  | 11/2024 |      | 1,054,696  | EUR 976,339     | 5,267 | 0       |
| CBK  | 11/2024 |      | 7,315      | GBP 5,623       | 0     | (86)    |
| CBK  | 11/2024 |      | 2,170      | IDR 34,044,344  | 0     | (1)     |
| CBK  | 11/2024 |      | 9,144      | 142,600,452     | 0     | (68)    |
| CBK  | 11/2024 |      | 1,166      | 18,310,800      | 1     | 0       |
| CBK  | 11/2024 |      | 3,508      | 55,138,517      | 4     | 0       |

|      |         |      |      | 未実現評価損益    |       |          |  |
|------|---------|------|------|------------|-------|----------|--|
| 取引相手 | 決済月     | 受渡通貨 | 受取通貨 | 資産         | 負債    |          |  |
| CBK  | 11/2024 |      | KRW  | 20,030,389 | 0     | (96)     |  |
| CBK  | 11/2024 |      | PEN  | 16,264     | 0     | (10)     |  |
| CBK  | 11/2024 |      | TWD  | 697,134    | 45    | 0        |  |
| CBK  | 12/2024 | CNH  | \$   | 13,317     | 0     | (11)     |  |
| CBK  | 12/2024 | COP  |      | 5,002      | 224   | 0        |  |
| CBK  | 12/2024 | EUR  |      | 1,044,665  | 0     | (5,254)  |  |
| CBK  | 12/2024 | ILS  |      | 7,185      | 0     | (52)     |  |
| CBK  | 12/2024 | MXN  |      | 13,002     | 482   | 0        |  |
| CBK  | 12/2024 | PEN  |      | 12,841     | 0     | (39)     |  |
| CBK  | 12/2024 | SGD  |      | 705        | 0     | 0        |  |
| CBK  | 12/2024 | \$   | CNY  | 2,797      | 0     | 0        |  |
| CBK  | 12/2024 |      | INR  | 2,133,910  | 14    | 0        |  |
| CBK  | 12/2024 |      | PLN  | 26,284     | 0     | (112)    |  |
| CBK  | 12/2024 | ZAR  | \$   | 13,142     | 125   | 0        |  |
| CBK  | 01/2025 | KRW  |      | 14,618     | 94    | 0        |  |
| CBK  | 01/2025 | PEN  |      | 2,617      | 26    | 0        |  |
| CBK  | 01/2025 |      |      | 4,330      | 10    | 0        |  |
| CBK  | 01/2025 |      |      | 5,829      | 7     | 0        |  |
| CBK  | 01/2025 | TWD  |      | 21,799     | 0     | (44)     |  |
| CBK  | 01/2025 | \$   | MXN  | 81,891     | 0     | (470)    |  |
| CBK  | 02/2025 | PEN  | \$   | 2,825      | 21    | 0        |  |
| CBK  | 02/2025 |      |      | 2,256      | 0     | (12)     |  |
| CBK  | 03/2025 |      |      | 11,442     | 52    | 0        |  |
| CBK  | 04/2025 |      |      | 1,633      | 21    | 0        |  |
| CBK  | 07/2025 |      |      | 2,190      | 37    | 0        |  |
| CBK  | 09/2025 | ILS  |      | 5,734      | 0     | (29)     |  |
| DUB  | 11/2024 | KRW  |      | 8,886      | 92    | 0        |  |
| DUB  | 11/2024 |      |      | 6,783      | 78    | 0        |  |
| DUB  | 11/2024 | PEN  |      | 2,816      | 26    | 0        |  |
| DUB  | 11/2024 | \$   | PEN  | 10,502     | 8     | 0        |  |
| DUB  | 11/2024 |      | PLN  | 20,653     | 0     | (231)    |  |
| DUB  | 11/2024 |      | TRY  | 132,564    | 269   | 0        |  |
| DUB  | 12/2024 |      | PLN  | 20,257     | 0     | (29)     |  |
| DUB  | 12/2024 |      |      | 15,504     | 0     | (66)     |  |
| DUB  | 02/2025 | MXN  | \$   | 1,880      | 210   | 0        |  |
| DUB  | 02/2025 |      |      | 4,706      | 519   | 0        |  |
| DUB  | 02/2025 |      |      | 4,699      | 518   | 0        |  |
| DUB  | 02/2025 | \$   | MXN  | 85,482     | 0     | (508)    |  |
| DUB  | 02/2025 |      |      | 34,020     | 0     | (211)    |  |
| DUB  | 03/2025 |      | TRY  | 88,642     | 401   | 0        |  |
| FAR  | 11/2024 |      | JPY  | 38,128,329 | 0     | (15,554) |  |
| FAR  | 11/2024 |      | NZD  | 36,175     | 0     | (1,212)  |  |
| GLM  | 11/2024 | BRL  | \$   | 124,091    | 1,662 | 0        |  |
| GLM  | 11/2024 | IDR  |      | 4,190      | 12    | 0        |  |
| GLM  | 11/2024 | JPY  |      | 53,259     | 0     | (222)    |  |
| GLM  | 11/2024 | MXN  |      | 4,582      | 32    | 0        |  |
| GLM  | 11/2024 | PEN  |      | 691        | 0     | (2)      |  |
| GLM  | 11/2024 | TWD  |      | 1,015      | 0     | (6)      |  |
| GLM  | 11/2024 | \$   | BRL  | 708,712    | 0     | (441)    |  |
| GLM  | 11/2024 |      | KRW  | 14,487,483 | 0     | 0        |  |
| GLM  | 11/2024 |      | PEN  | 2,610      | 0     | (2)      |  |
| GLM  | 12/2024 |      | JPY  | 8,115,960  | 221   | 0        |  |
| GLM  | 01/2025 | KRW  | \$   | 10,504     | 0     | (2)      |  |
| GLM  | 01/2025 | PEN  |      | 696        | 2     | 0        |  |
| GLM  | 01/2025 | \$   | IDR  | 65,772,886 | 0     | (17)     |  |
| GLM  | 02/2025 | MXN  | \$   | 19,900     | 15    | 0        |  |
| GLM  | 02/2025 | \$   | BRL  | 716,901    | 0     | (1,687)  |  |
| GLM  | 04/2025 | PEN  | \$   | 2,717      | 0     | (2)      |  |
| JPM  | 11/2024 | CNH  |      | 2,401      | 17    | 0        |  |
| JPM  | 11/2024 | CNY  |      | 173        | 0     | (1)      |  |
| JPM  | 11/2024 | IDR  |      | 18         | 0     | 0        |  |
| JPM  | 11/2024 | NOK  |      | 425        | 17    | 0        |  |
| JPM  | 11/2024 | TRY  |      | 982        | 0     | (76)     |  |
| JPM  | 11/2024 |      |      | 901        | 0     | (70)     |  |
| JPM  | 11/2024 | TWD  |      | 6,801      | 0     | (124)    |  |
| JPM  | 11/2024 | \$   | CNY  | 1,933      | 0     | (2)      |  |
| JPM  | 11/2024 |      | TRY  | 166,484    | 349   | 0        |  |
| JPM  | 11/2024 |      |      | 106,527    | 199   | 0        |  |
| JPM  | 11/2024 |      |      | 78,918     | 293   | 0        |  |
| JPM  | 11/2024 |      |      | 157,171    | 330   | 0        |  |

|      |         |      |      |            | 未実現評価損益     |        |       |
|------|---------|------|------|------------|-------------|--------|-------|
| 取引相手 | 決済月     | 受渡通貨 | 受取通貨 |            | 資産          | 負債     |       |
| JPM  | 11/2024 |      |      | 8,416      | 317,350     | 639    | 0     |
| JPM  | 12/2024 | MXN  | \$   | 36,548     | 1,869       | 59     | 0     |
| JPM  | 12/2024 | PEN  |      | 1,459      | 384         | 0      | (3)   |
| JPM  | 12/2024 | \$   | CNY  | 173        | 1,231       | 0      | 0     |
| JPM  | 12/2024 |      | INR  | 18,305     | 1,541,546   | 6      | 0     |
| JPM  | 12/2024 |      | PLN  | 3,401      | 13,562      | 0      | (23)  |
| JPM  | 12/2024 |      | TRY  | 10,469     | 395,150     | 617    | 0     |
| JPM  | 12/2024 |      |      | 8,870      | 334,692     | 540    | 0     |
| JPM  | 12/2024 |      |      | 8,897      | 335,405     | 582    | 0     |
| JPM  | 12/2024 |      |      | 5,457      | 205,645     | 264    | 0     |
| JPM  | 02/2025 | TRY  | \$   | 57,839     | 1,410       | 0      | (119) |
| JPM  | 02/2025 | \$   | TRY  | 3,987      | 160,603     | 267    | 0     |
| JPM  | 03/2025 |      |      | 1,616      | 78,317      | 385    | 0     |
| JPM  | 05/2025 | TRY  | \$   | 48,859     | 1,102       | 0      | (82)  |
| JPM  | 05/2025 | \$   | TRY  | 766        | 33,522      | 48     | 0     |
| JPM  | 05/2025 |      |      | 8,822      | 385,861     | 583    | 0     |
| JPM  | 05/2025 |      |      | 1,889      | 83,970      | 146    | 0     |
| JPM  | 05/2025 |      |      | 9,849      | 433,187     | 670    | 0     |
| MBC  | 11/2024 | AUD  | \$   | 4,004      | 2,695       | 72     | 0     |
| MBC  | 11/2024 | CAD  |      | 128,200    | 95,491      | 3,522  | 0     |
| MBC  | 11/2024 | CNH  |      | 34,979     | 4,923       | 10     | 0     |
| MBC  | 11/2024 | EUR  |      | 27,754     | 30,967      | 836    | 0     |
| MBC  | 11/2024 | GBP  |      | 486,807    | 648,599     | 22,736 | 0     |
| MBC  | 11/2024 | KRW  |      | 29,846,322 | 22,168      | 501    | 0     |
| MBC  | 11/2024 |      |      | 17,132,293 | 12,568      | 127    | 0     |
| MBC  | 11/2024 | NOK  |      | 178        | 17          | 1      | 0     |
| MBC  | 11/2024 | SGD  |      | 26,725     | 20,838      | 636    | 0     |
| MBC  | 11/2024 | TWD  |      | 355,379    | 11,093      | 0      | (42)  |
| MBC  | 11/2024 | \$   | CAD  | 11,477     | 15,866      | 0      | (95)  |
| MBC  | 11/2024 |      | EUR  | 5,452      | 5,047       | 28     | 0     |
| MBC  | 11/2024 |      | GBP  | 82,033     | 63,189      | 0      | (794) |
| MBC  | 11/2024 |      | JPY  | 4,288      | 636,300     | 0      | (110) |
| MBC  | 11/2024 |      | NOK  | 262        | 2,866       | 0      | (2)   |
| MBC  | 11/2024 |      | PLN  | 12,969     | 49,980      | 0      | (499) |
| MBC  | 11/2024 |      | SGD  | 6,984      | 9,080       | 0      | (120) |
| MBC  | 12/2024 | CAD  | \$   | 12,972     | 9,349       | 35     | 0     |
| MBC  | 12/2024 | MXN  |      | 43,600     | 2,205       | 46     | 0     |
| MBC  | 12/2024 | NOK  |      | 2,866      | 262         | 2      | 0     |
| MBC  | 12/2024 | SGD  |      | 3,259      | 2,464       | 0      | (3)   |
| MBC  | 12/2024 | \$   | GBP  | 80,293     | 61,891      | 0      | (727) |
| MBC  | 12/2024 |      | INR  | 6,580      | 554,055     | 1      | 0     |
| MBC  | 12/2024 |      | PLN  | 827        | 3,319       | 0      | 0     |
| MBC  | 12/2024 |      |      | 4,346      | 17,084      | 0      | (90)  |
| MBC  | 02/2025 |      | MXN  | 4,731      | 85,811      | 0      | (520) |
| MYI  | 11/2024 | CNH  | \$   | 49,006     | 6,927       | 44     | 0     |
| MYI  | 11/2024 | TWD  |      | 229,168    | 7,290       | 110    | 0     |
| MYI  | 11/2024 | \$   | GBP  | 1,530      | 1,162       | 0      | (36)  |
| MYI  | 11/2024 |      | IDR  | 3,926      | 61,758,389  | 7      | 0     |
| MYI  | 12/2024 | CNH  | \$   | 4,186      | 589         | 0      | 0     |
| MYI  | 12/2024 | MXN  |      | 29,472     | 1,466       | 6      | 0     |
| MYI  | 12/2024 | \$   | MXN  | 804        | 15,774      | 0      | (23)  |
| MYI  | 12/2024 | ZAR  | \$   | 736,952    | 41,749      | 224    | 0     |
| MYI  | 01/2025 | MXN  |      | 81,922     | 4,496       | 468    | 0     |
| MYI  | 01/2025 | PEN  |      | 11,542     | 3,074       | 10     | 0     |
| MYI  | 02/2025 | MXN  |      | 85,829     | 4,731       | 519    | 0     |
| MYI  | 02/2025 |      |      | 86,401     | 4,733       | 488    | 0     |
| RBC  | 11/2024 | \$   | CAD  | 1,311      | 1,807       | 0      | (14)  |
| RBC  | 12/2024 | MXN  | \$   | 97,018     | 4,883       | 78     | 0     |
| RBC  | 12/2024 | \$   | JPY  | 2,886      | 437,970     | 0      | 0     |
| SCX  | 11/2024 | CNH  | \$   | 150,957    | 20,840      | 0      | (362) |
| SCX  | 11/2024 | EUR  |      | 6,867      | 7,427       | 0      | (28)  |
| SCX  | 11/2024 | NZD  |      | 2,276      | 1,364       | 9      | 0     |
| SCX  | 11/2024 | PEN  |      | 3,176      | 850         | 7      | 0     |
| SCX  | 11/2024 |      |      | 23,947     | 6,367       | 6      | 0     |
| SCX  | 11/2024 | PLN  |      | 56,576     | 14,056      | 0      | (59)  |
| SCX  | 11/2024 | TWD  |      | 181,902    | 5,662       | 0      | (37)  |
| SCX  | 11/2024 | \$   | CHF  | 69,742     | 60,467      | 186    | 0     |
| SCX  | 11/2024 |      | IDR  | 7,250      | 112,559,050 | 0      | (86)  |
| SCX  | 11/2024 |      | SGD  | 12,581     | 16,624      | 0      | (14)  |
| SCX  | 12/2024 | CHF  | \$   | 60,278     | 69,742      | 0      | (187) |

|             |         |      |           |     |           | 未実現評価損益    |             |
|-------------|---------|------|-----------|-----|-----------|------------|-------------|
| 取引相手        | 決済月     | 受渡通貨 | 受取通貨      |     |           | 資産         | 負債          |
| SCX         | 12/2024 | SGD  | 16,602    |     | 12,581    | 15         | 0           |
| SCX         | 12/2024 | THB  | 9,102     |     | 274       | 3          | 0           |
| SCX         | 12/2024 | \$   | 7,436     | EUR | 6,867     | 28         | 0           |
| SCX         | 12/2024 |      | 38,875    | INR | 3,273,448 | 9          | 0           |
| SCX         | 12/2024 |      | 2,836     | JPY | 430,496   | 0          | 0           |
| SCX         | 12/2024 |      | 1,364     | NZD | 2,276     | 0          | (9)         |
| SCX         | 12/2024 |      | 14,056    | PLN | 56,633    | 57         | 0           |
| SCX         | 03/2025 | PEN  | 21,394    | \$  | 5,727     | 50         | 0           |
| SCX         | 04/2025 |      | 3,569     |     | 950       | 3          | 0           |
| SOG         | 12/2024 | PLN  | 26        |     | 7         | 0          | 0           |
| SOG         | 12/2024 | \$   | 7,180     | PLN | 28,783    | 0          | (7)         |
| SOG         | 12/2024 |      | 5,000     |     | 19,940    | 0          | (33)        |
| SSB         | 11/2024 |      | 1,104     | CAD | 1,506     | 0          | (24)        |
| SSB         | 12/2024 | MXN  | 32,040    | \$  | 1,672     | 85         | 0           |
| SSB         | 04/2025 | PEN  | 5,799     |     | 1,537     | 0          | (2)         |
| TOR         | 11/2024 | AUD  | 116,153   |     | 79,721    | 3,641      | 0           |
| TOR         | 11/2024 | \$   | 4         | NOK | 40        | 0          | 0           |
| TOR         | 11/2024 |      | 892       | SEK | 9,512     | 0          | (3)         |
| TOR         | 12/2024 | NOK  | 40        | \$  | 4         | 0          | 0           |
| TOR         | 12/2024 | SEK  | 9,498     |     | 892       | 3          | 0           |
| UAG         | 11/2024 | CHF  | 60,425    |     | 71,504    | 1,624      | 0           |
| UAG         | 11/2024 | JPY  | 8,113,631 |     | 52,965    | 0          | (307)       |
| UAG         | 11/2024 | TWD  | 99,102    |     | 3,150     | 44         | 0           |
| UAG         | 11/2024 | \$   | 160       | NOK | 1,752     | 0          | (1)         |
| UAG         | 11/2024 |      | 346       | PLN | 1,322     | 0          | (16)        |
| UAG         | 11/2024 |      | 3,161     | TRY | 117,047   | 246        | 0           |
| UAG         | 11/2024 |      | 770       | TWD | 24,299    | 0          | (9)         |
| UAG         | 12/2024 | MXN  | 323       | \$  | 16        | 1          | 0           |
| UAG         | 12/2024 | NOK  | 1,751     |     | 160       | 1          | 0           |
| UAG         | 12/2024 | \$   | 52,965    | JPY | 8,084,362 | 306        | 0           |
| UAG         | 12/2024 |      | 4,303     | PLN | 16,919    | 0          | (88)        |
| UAG         | 12/2024 | ZAR  | 728       | \$  | 41        | 0          | 0           |
| UAG         | 02/2025 | \$   | 1,084     | TRY | 43,501    | 68         | 0           |
| UAG         | 02/2025 |      | 1,410     |     | 57,511    | 111        | 0           |
| UAG         | 02/2025 |      | 1,527     |     | 62,393    | 119        | 0           |
| 外国為替先渡し契約合計 |         |      |           |     |           | \$ 101,226 | \$ (49,345) |

## ● 買建オプション 金利スワップション

単位:千

| 取引相手      | 銘柄                                       | 変動金利<br>インデックス                      | 変動金利<br>支払/受取 | 行使レート  | 満期日        | 想定元本 <sup>(1)</sup> | 取得原価      | 市場価格      |
|-----------|------------------------------------------|-------------------------------------|---------------|--------|------------|---------------------|-----------|-----------|
| GLM       | Call - OTC 30-Year<br>Interest Rate Swap | Secured Overnight<br>Financing Rate | 支払            | 2.110% | 07/26/2032 | 10,500              | \$ 1,701  | \$ 521    |
| GLM       | Put - OTC 30-Year<br>Interest Rate Swap  | Secured Overnight<br>Financing Rate | 受取            | 2.110% | 07/26/2032 | 15,300              | 2,479     | 3,432     |
| MYC       | Call - OTC 30-Year<br>Interest Rate Swap | Secured Overnight<br>Financing Rate | 支払            | 2.400% | 07/20/2027 | 12,100              | 1,597     | 348       |
| MYC       | Put - OTC 30-Year<br>Interest Rate Swap  | Secured Overnight<br>Financing Rate | 支払            | 2.170% | 07/19/2032 | 12,100              | 1,919     | 630       |
| MYC       | Call - OTC 30-Year<br>Interest Rate Swap | Secured Overnight<br>Financing Rate | 受取            | 2.400% | 07/20/2027 | 13,600              | 1,794     | 2,963     |
| MYC       | Put - OTC 30-Year<br>Interest Rate Swap  | Secured Overnight<br>Financing Rate | 受取            | 2.170% | 07/19/2032 | 13,600              | 2,157     | 2,974     |
| 買建オプション合計 |                                          |                                     |               |        |            |                     | \$ 11,647 | \$ 10,868 |

● 売建オプション  
金利スワップション

単位:千

| 取引相手 | 銘柄                                       | 変動金利<br>インデックス                      | 変動金利<br>支払/受取 | 行使レート  | 満期日        | 想定元本 <sup>(1)</sup> | プレミアム<br>(受取額) | 市場価格       |
|------|------------------------------------------|-------------------------------------|---------------|--------|------------|---------------------|----------------|------------|
| BOA  | Call - OTC 10-Year<br>Interest Rate Swap | 6-Month EURIBOR                     | 受取            | 2.140% | 11/01/2024 | 21,700              | \$ (57)        | \$ 0       |
| BOA  | Put - OTC 10-Year<br>Interest Rate Swap  | 6-Month EURIBOR                     | 支払            | 2.410% | 11/01/2024 | 21,700              | (57)           | (83)       |
| BRC  | Call - OTC 10-Year<br>Interest Rate Swap | 6-Month EURIBOR                     | 受取            | 2.210% | 11/04/2024 | 27,600              | (77)           | (1)        |
| BRC  | Put - OTC 10-Year<br>Interest Rate Swap  | 6-Month EURIBOR                     | 受取            | 2.260% | 11/15/2024 | 18,600              | (57)           | (39)       |
| BRC  | Call - OTC 10-Year<br>Interest Rate Swap | 6-Month EURIBOR                     | 受取            | 2.220% | 11/18/2024 | 19,900              | (59)           | (33)       |
| BRC  | Put - OTC 10-Year<br>Interest Rate Swap  | 6-Month EURIBOR                     | 支払            | 2.490% | 11/04/2024 | 27,600              | (77)           | (41)       |
| BRC  | Call - OTC 10-Year<br>Interest Rate Swap | 6-Month EURIBOR                     | 支払            | 2.560% | 11/15/2024 | 18,600              | (57)           | (56)       |
| BRC  | Put - OTC 10-Year<br>Interest Rate Swap  | 6-Month EURIBOR                     | 支払            | 2.520% | 11/18/2024 | 19,900              | (59)           | (84)       |
| GLM  | Call - OTC 10-Year<br>Interest Rate Swap | Secured Overnight<br>Financing Rate | 受取            | 3.365% | 11/18/2024 | 30,200              | (125)          | (52)       |
| GLM  | Put - OTC 10-Year<br>Interest Rate Swap  | Secured Overnight<br>Financing Rate | 受取            | 3.460% | 11/22/2024 | 36,400              | (169)          | (121)      |
| GLM  | Call - OTC 10-Year<br>Interest Rate Swap | Secured Overnight<br>Financing Rate | 受取            | 3.470% | 11/25/2024 | 19,200              | (87)           | (69)       |
| GLM  | Put - OTC 10-Year<br>Interest Rate Swap  | Secured Overnight<br>Financing Rate | 支払            | 3.865% | 11/18/2024 | 30,200              | (125)          | (228)      |
| GLM  | Call - OTC 10-Year<br>Interest Rate Swap | Secured Overnight<br>Financing Rate | 支払            | 3.960% | 11/22/2024 | 36,400              | (169)          | (205)      |
| GLM  | Put - OTC 10-Year<br>Interest Rate Swap  | Secured Overnight<br>Financing Rate | 支払            | 3.970% | 11/25/2024 | 19,200              | (87)           | (107)      |
| MYC  | Call - OTC 10-Year<br>Interest Rate Swap | Secured Overnight<br>Financing Rate | 受取            | 3.366% | 11/12/2024 | 41,700              | (165)          | (46)       |
| MYC  | Put - OTC 10-Year<br>Interest Rate Swap  | Secured Overnight<br>Financing Rate | 支払            | 3.866% | 11/12/2024 | 41,700              | (165)          | (264)      |
| UAG  | Call - OTC 10-Year<br>Interest Rate Swap | Secured Overnight<br>Financing Rate | 受取            | 3.542% | 11/29/2024 | 17,600              | (84)           | (20)       |
| UAG  | Put - OTC 10-Year<br>Interest Rate Swap  | Secured Overnight<br>Financing Rate | 支払            | 4.042% | 11/29/2024 | 17,600              | (84)           | (101)      |
|      |                                          |                                     |               |        |            |                     | \$ (1,760)     | \$ (1,550) |

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

## 有価証券に係るオプション

単位:千

| 取引相手 | 銘柄                  |    | 行使価格   | 満期日        | 想定元本 <sup>(1)</sup> | プレミアム<br>(受取額) | 市場価格    |
|------|---------------------|----|--------|------------|---------------------|----------------|---------|
| SAL  | Call - Fannie Mae** | \$ | 98.969 | 12/05/2024 | 12,300              | \$ (27)        | \$ (23) |
| SAL  | Put - Fannie Mae**  |    | 94.969 | 12/05/2024 | 12,300              | (35)           | (34)    |
|      |                     |    |        |            |                     | \$ (62)        | \$ (57) |

## 金利キャップ付オプション

単位:千

| 取引相手             | 銘柄                                         | 行使レート | 変動金利<br>インデックス           | 満期日        | 想定元本 <sup>(1)</sup> | プレミアム<br>(受取額)     | 市場価格               |
|------------------|--------------------------------------------|-------|--------------------------|------------|---------------------|--------------------|--------------------|
| FAR              | Call – OTC 2-Year Interest<br>Rate Cap(2)  | 2.224 | USD-SOFR-OIS<br>Compound | 08/08/2026 | 52,000              | \$ (897)           | \$ (1,938)         |
| FAR              | Put – OTC 2-Year Interest<br>Rate Floor(2) | 2.224 | USD-SOFR-OIS<br>Compound | 08/08/2026 | 52,000              | (897)              | (65)               |
| MYC              | Call – OTC 1-Year Interest<br>Rate Cap(2)  | 2.596 | USD-SOFR-OIS<br>Compound | 07/23/2025 | 154,200             | (1,350)            | (1,948)            |
| MYC              | Put – OTC 1-Year Interest<br>Rate Floor(2) | 2.596 | USD-SOFR-OIS<br>Compound | 07/23/2025 | 154,200             | (1,351)            | (24)               |
| MYC              | Call – OTC 2-Year Interest<br>Rate Cap(2)  | 2.550 | USD-SOFR-OIS<br>Compound | 07/23/2026 | 109,300             | (1,933)            | (2,773)            |
| MYC              | Put – OTC 2-Year Interest<br>Rate Floor(2) | 2.550 | USD-SOFR-OIS<br>Compound | 07/23/2026 | 109,300             | (1,933)            | (186)              |
|                  |                                            |       |                          |            |                     | \$ (8,361)         | \$ (6,934)         |
| <b>売建オプション合計</b> |                                            |       |                          |            |                     | <b>\$ (15,166)</b> | <b>\$ (17,435)</b> |

## ●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) – プロテクションの売り<sup>(3)</sup>

単位:千

| 取引相手 | 参照債務                                       | 受取<br>固定金利 | 満期日        | 2022年10月31日時点の<br>信用スプレッド <sup>(4)</sup> | 想定元本 <sup>(5)</sup> | プレミアム支払額<br>(受取額) | 未実現<br>評価損益 | スワップ契約時価 |          |
|------|--------------------------------------------|------------|------------|------------------------------------------|---------------------|-------------------|-------------|----------|----------|
|      |                                            |            |            |                                          |                     |                   |             | 資産       | 負債       |
| BOA  | Turkey Government International Bond       | 1.000%     | 12/20/2024 | 0.521%                                   | \$ 6,040            | \$ (671)          | \$ 682      | \$ 11    | \$ 0     |
| BPS  | Colombia Government International Bond     | 1.000%     | 06/20/2027 | 1.205%                                   | 3,400               | (163)             | 150         | 0        | (13)     |
| BPS  | Colombia Government International Bond     | 1.000%     | 12/20/2027 | 1.350%                                   | 700                 | (62)              | 56          | 0        | (6)      |
| BPS  | Turkey Government International Bond       | 1.000%     | 12/20/2024 | 0.521%                                   | 480                 | (34)              | 35          | 1        | 0        |
| BPS  | Turkey Government International Bond       | 1.000%     | 06/20/2025 | 0.657%                                   | 400                 | (69)              | 70          | 1        | 0        |
| BRC  | Colombia Government International Bond     | 1.000%     | 12/20/2026 | 0.993%                                   | 4,800               | (221)             | 227         | 6        | 0        |
| BRC  | Turkey Government International Bond       | 1.000%     | 12/20/2024 | 0.521%                                   | 25,910              | (3,201)           | 3,248       | 47       | 0        |
| CBK  | Brazil Government International Bond       | 1.000%     | 12/20/2024 | 0.311%                                   | 21,800              | (376)             | 423         | 47       | 0        |
| CBK  | Colombia Government International Bond     | 1.000%     | 12/20/2024 | 0.300%                                   | 4,300               | 17                | (8)         | 9        | 0        |
| CBK  | Colombia Government International Bond     | 1.000%     | 12/20/2026 | 0.993%                                   | 5,900               | (275)             | 282         | 7        | 0        |
| CBK  | Colombia Government International Bond     | 1.000%     | 06/20/2027 | 1.205%                                   | 1,500               | (54)              | 48          | 0        | (6)      |
| CBK  | Turkey Government International Bond       | 1.000%     | 12/20/2024 | 0.521%                                   | 1,400               | (146)             | 148         | 2        | 0        |
|      | South Africa Government International Bond | 1.000%     | 12/20/2026 | 0.809%                                   | 400                 | (18)              | 20          | 2        | 0        |
| DUB  | Turkey Government International Bond       | 1.000%     | 12/20/2024 | 0.521%                                   | 1,700               | (196)             | 199         | 3        | 0        |
| GST  | Brazil Government International Bond       | 1.000%     | 12/20/2024 | 0.311%                                   | 16,700              | (260)             | 295         | 35       | 0        |
| GST  | Colombia Government International Bond     | 1.000%     | 06/20/2027 | 1.205%                                   | 4,200               | (156)             | 140         | 0        | (16)     |
| GST  | Colombia Government International Bond     | 1.000%     | 12/20/2027 | 1.350%                                   | 1,900               | (169)             | 152         | 0        | (17)     |
| GST  | Equinix, Inc.                              | 5.000%     | 06/20/2027 | 0.887%                                   | 3,800               | 531               | (121)       | 410      | 0        |
| GST  | Indonesia Government International Bond    | 1.000%     | 12/20/2029 | 0.697%                                   | 1,900               | 27                | 2           | 29       | 0        |
| GST  | Turkey Government International Bond       | 1.000%     | 12/20/2024 | 0.521%                                   | 12,000              | (1,342)           | 1,364       | 22       | 0        |
| JPM  | Colombia Government International Bond     | 1.000%     | 06/20/2027 | 1.205%                                   | 400                 | (15)              | 14          | 0        | (1)      |
| MBC  | Turkey Government International Bond       | 1.000%     | 12/20/2024 | 0.521%                                   | 1,300               | (142)             | 144         | 2        | 0        |
| MYC  | Colombia Government International Bond     | 1.000%     | 06/20/2027 | 1.205%                                   | 4,500               | (162)             | 144         | 0        | (18)     |
| MYC  | Colombia Government International Bond     | 1.000%     | 12/20/2027 | 1.350%                                   | 5,200               | (464)             | 417         | 0        | (47)     |
|      | South Africa Government International Bond | 1.000%     | 12/20/2026 | 0.809%                                   | 13,600              | (600)             | 669         | 69       | 0        |
| MYC  | Turkey Government International Bond       | 1.000%     | 12/20/2024 | 0.521%                                   | 900                 | (101)             | 103         | 2        | 0        |
|      |                                            |            |            |                                          |                     | \$ (8,322)        | \$ 8,903    | \$ 705   | \$ (124) |

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)－プロテクションの売り<sup>(3)</sup>

単位:千

| 取引相手 | インデックス/<br>トランシェ     | 受取<br>固定金利 | 満期日        | 想定元本 <sup>(b)</sup> | プレミアム支払額<br>(受取額) | 未実現<br>評価損益 | スワップ契約時価 <sup>(a)</sup> |            |
|------|----------------------|------------|------------|---------------------|-------------------|-------------|-------------------------|------------|
|      |                      |            |            |                     |                   |             | 資産                      | 負債         |
| BOA  | ABX.HE.AAA-06 Index  | 0.110%     | 05/25/2046 | \$ 5,954            | \$ (1,155)        | \$ 676      | \$ 0                    | \$ (479)   |
| BOA  | CMBX.AAA-6 Index     | 0.500%     | 05/11/2063 | 5                   | 0                 | 0           | 0                       | 0          |
| DUB  | CMBX.AAA-9 Index     | 0.500%     | 09/17/2058 | 12,197              | (420)             | 419         | 0                       | (1)        |
| DUB  | CMBX.AAA-10 Index    | 0.500%     | 11/17/2059 | 66,100              | (300)             | 256         | 0                       | (44)       |
| GST  | CMBX.AAA-6 Index     | 0.500%     | 05/11/2063 | 8                   | 0                 | 0           | 0                       | 0          |
| GST  | CMBX.AAA-11 Index    | 0.500%     | 11/18/2054 | 18,100              | (95)              | 68          | 0                       | (27)       |
| GST  | CMBX.AAA-15 Index    | 0.500%     | 11/18/2064 | 6,600               | (56)              | (21)        | 0                       | (77)       |
| JPS  | CMBX.AAA-9 Index     | 0.500%     | 09/17/2058 | 4,165               | (171)             | 171         | 0                       | 0          |
| JPS  | CMBX.AAA-10 Index    | 0.500%     | 11/17/2059 | 5,400               | (101)             | 98          | 0                       | (3)        |
| JPS  | CMBX.AAA-11 Index    | 0.500%     | 11/18/2054 | 28,300              | (224)             | 181         | 0                       | (43)       |
| MEI  | CMBX.AAA-6 Index     | 0.500%     | 05/11/2063 | 2                   | 0                 | 0           | 0                       | 0          |
| MEI  | CMBX.AAA-8 Index     | 0.500%     | 10/17/2057 | 2,663               | (139)             | 139         | 0                       | 0          |
| MEI  | CMBX.AAA-9 Index     | 0.500%     | 09/17/2058 | 15,469              | (655)             | 655         | 0                       | 0          |
| MYC  | ABX.HE.AAA- 06 Index | 0.110%     | 05/25/2046 | 6                   | (1)               | 1           | 0                       | 0          |
| MYC  | CMBX.AAA-6 Index     | 0.500%     | 05/11/2063 | 3                   | 0                 | 0           | 0                       | 0          |
| MYC  | CMBX.AAA-9 Index     | 0.500%     | 09/17/2058 | 10,412              | (514)             | 514         | 0                       | 0          |
| MYC  | CMBX.AAA-10 Index    | 0.500%     | 11/17/2059 | 63,200              | (1,929)           | 1,887       | 0                       | (42)       |
| MYC  | CMBX.AAA-11 Index    | 0.500%     | 11/18/2054 | 60,700              | (516)             | 425         | 0                       | (91)       |
| MYC  | CMBX.AAA-13 Index    | 0.500%     | 12/16/2072 | 30,300              | (12)              | (155)       | 0                       | (167)      |
| MYC  | CMBX.AAA-15 Index    | 0.500%     | 11/18/2064 | 13,200              | (112)             | (43)        | 0                       | (155)      |
| SAL  | CMBX.AAA-6 Index     | 0.500%     | 05/11/2063 | 6                   | 0                 | 0           | 0                       | 0          |
| SAL  | CMBX.AAA-9 Index     | 0.500%     | 09/17/2058 | 12,594              | (4)               | 4           | 0                       | 0          |
| SAL  | CMBX.AAA-11 Index    | 0.500%     | 11/18/2054 | 345,100             | (1,611)           | 1,089       | 0                       | (522)      |
| SAL  | CMBX.AAA-12 Index    | 0.500%     | 08/17/2061 | 17,500              | (4)               | (51)        | 0                       | (55)       |
| UAG  | CMBX.AAA-8 Index     | 0.500%     | 10/17/2057 | 263                 | (16)              | 16          | 0                       | 0          |
|      |                      |            |            |                     | \$ (8,035)        | \$ 6,329    | \$ 0                    | \$ (1,706) |

## トータル・リターン・スワップ

単位:千(契約数を除く)

| 取引相手            | 参照債票に係るトータル・リターン・スワップの支払/受取 | 参照債務                                                | 株式数または<br>受益証券口数 | 変動金利                                   | 想定元本      | 満期日        | プレミアム支払額<br>(受取額)  | 未実現<br>評価損益      | スワップ契約時価      |                   |
|-----------------|-----------------------------|-----------------------------------------------------|------------------|----------------------------------------|-----------|------------|--------------------|------------------|---------------|-------------------|
|                 |                             |                                                     |                  |                                        |           |            |                    |                  | 資産            | 負債                |
| BPS             | Receive                     | iBoxx USD Liquid Leveraged Loans Total Return Index | N/A              | Secured Overnight Financing Rate Index | \$ 5,300  | 12/20/2024 | \$ 10              | \$ (77)          | \$ 0          | \$ (67)           |
| JPM             | Receive                     | iBoxx USD Liquid Leveraged Loans Total Return Index | N/A              | Secured Overnight Financing Rate Index | 29,000    | 12/20/2024 | 152                | (348)            | 0             | (196)             |
| MYC             | Receive                     | iBoxx USD Liquid Leveraged Loans Total Return Index | N/A              | Secured Overnight Financing Rate Index | \$ 29,400 | 12/20/2024 | 269                | (554)            | 0             | (285)             |
|                 |                             |                                                     |                  |                                        |           |            | \$ 431             | \$ (979)         | \$ 0          | \$ (548)          |
| <b>スワップ契約合計</b> |                             |                                                     |                  |                                        |           |            | <b>\$ (15,926)</b> | <b>\$ 14,253</b> | <b>\$ 705</b> | <b>\$ (2,378)</b> |

\*\* 発行日取引による有価証券に係るオプション。

- (1) 想定元本は契約数を表す。
- (2) 原金融商品は効力発生日が先日付である。
- (3) ファンドがプロテクションの売り手で当該特定のスワップ契約に定義されている信用事由が発生した場合、ファンドは、(i) プロテクションの買い手にスワップの想定元本に相当する金額を支払い参照債務もしくは参照インデックスを構成する原証券の引き渡しを受けるか、または (ii) スワップの想定元本から参照債務もしくは参照インデックスを構成する原証券の回収額を控除した金額に相当する純決済金額を現金もしくは有価証券の形で支払う。
- (4) インプライド・クレジット・スプレッドは、絶対値で表示され、期末時点の社債、米国地方債またはソブリン債に係るクレジットデフォルトスワップ契約の市場価格を決定する際に利用され、支払い/履行リスクの現状の指標の役割を果たし、クレジット・デリバティブの債務不履行の可能性またはリスクを表す。特定の参照法人のインプライド・クレジット・スプレッドは、プロテクションの買い/売りの原価を反映し、契約締結時に必要な前払金が含まれる可能性がある。クレジット・スプレッドの拡大は、参照法人の信用の健全性の悪化および債務不履行または契約に定義されているその他の信用事由の発生の可能性またはリスクの増大を表す。
- (5) 特定のスワップ契約に定義されている信用事由が発生した場合、ファンドがクレジット・プロテクションの売り手として支払う必要がある可能性のある、またはクレジット・プロテクションの買い手として受け取る可能性のある潜在的な最大金額
- (6) クレジットデフォルトスワップ契約の価格およびその結果としての価値は、支払い/履行リスクの現状の指標の役割を果たし、スワップ契約の想定元本が期末に決済/売却された場合、クレジット・デリバティブの期待債務(または利益)の可能性を表す。スワップの想定元本と比較した絶対値での市場価格の上昇は、参照法人の信用の健全性の悪化および債務不履行または契約に定義されているその他の信用事由の発生の可能性またはリスクの増大を表す。

## 運用計算書

2024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          | \$ | 672,500 |
| 受取配当(外国税額控除後) |    | 9,851   |
| 雑収入           |    | 262     |
| 収益合計          |    | 682,613 |

**費用:**

|      |  |        |
|------|--|--------|
| 法務費用 |  | 140    |
| 支払利息 |  | 10,604 |
| 雑費用  |  | 15     |
| 費用合計 |  | 10,759 |

|              |  |         |
|--------------|--|---------|
| <b>純投資損益</b> |  | 671,854 |
|--------------|--|---------|

**当期実現損益:**

|              |  |          |
|--------------|--|----------|
| 投資有価証券       |  | 48,958   |
| 関連投資         |  | 0        |
| 上場金融デリバティブ商品 |  | 12,050   |
| 店頭金融デリバティブ商品 |  | (31,462) |
| 外貨通貨         |  | 31,495   |
| 当期実現損益       |  | 61,041   |

**当期末実現評価損益:**

|              |  |          |
|--------------|--|----------|
| 投資有価証券       |  | 633,987  |
| 関連投資         |  | 0        |
| 上場金融デリバティブ商品 |  | (94,932) |
| 店頭金融デリバティブ商品 |  | 50,077   |
| 外貨建資産および負債   |  | 105      |
| 当期末実現評価損益    |  | 589,237  |
| 当期損益         |  | 650,278  |

|                        |    |           |
|------------------------|----|-----------|
| <b>運用の結果による純資産の増減額</b> | \$ | 1,322,132 |
| *外国税                   | \$ | 412       |

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16期（決算日2024年7月11日）

作成対象期間（2023年7月12日～2024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ないます。 |
| 主な投資対象 | 本邦通貨表示の短期有価証券を主要投資対象とします。                                |
| 主な投資制限 | 株式への投資は行ないません。<br>外貨建資産への投資は行ないません。                      |

野村アセットマネジメント株式会社

東京都江東区豊洲二丁目2番1号

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

○最近 5 期の運用実績

| 決 算 期             | 基 準     | 価 額   |     | 債 組 入 比 率 | 債 先 物 比 率 | 純 資 産 額 |
|-------------------|---------|-------|-----|-----------|-----------|---------|
|                   |         | 騰 落   | 中 率 |           |           |         |
|                   | 円       |       | %   | %         | %         | 百万円     |
| 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      |
| 15期(2023年 7 月11日) | 10, 042 | △0. 0 |     | 58. 8     | —         | 40      |
| 16期(2024年 7 月11日) | 10, 039 | △0. 0 |     | 54. 4     | —         | 44      |

\* 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。

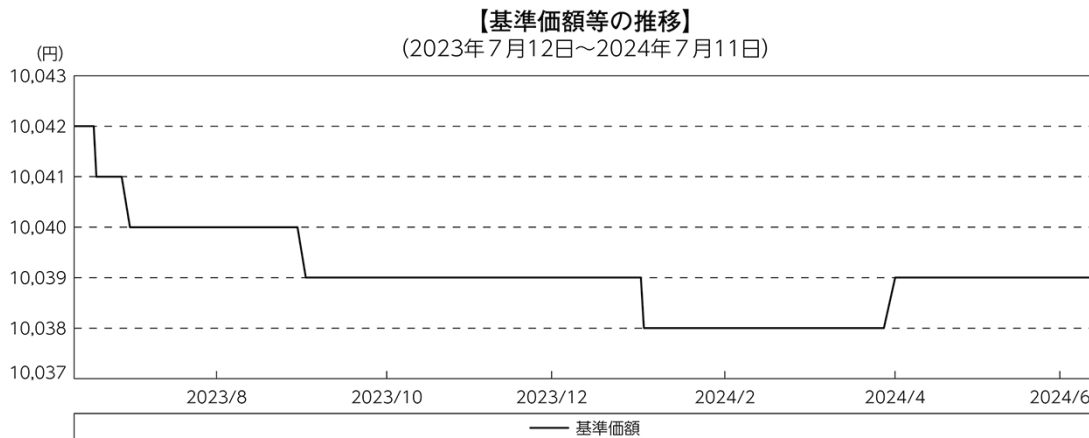
○当期中の基準価額と市況等の推移

| 年 月 日                 | 基 準     | 価 額   |   | 債 組 入 比 率 | 債 先 物 比 率 | 券 率 |
|-----------------------|---------|-------|---|-----------|-----------|-----|
|                       |         | 騰 落   | 率 |           |           |     |
| (期 首)<br>2023年 7 月11日 | 円       |       | % | %         | %         | %   |
|                       | 10, 042 | —     |   | 58. 8     | —         | —   |
| 7 月末                  | 10, 040 | △0. 0 |   | 58. 9     | —         | —   |
| 8 月末                  | 10, 040 | △0. 0 |   | 54. 2     | —         | —   |
| 9 月末                  | 10, 040 | △0. 0 |   | 58. 2     | —         | —   |
| 10月末                  | 10, 039 | △0. 0 |   | 54. 9     | —         | —   |
| 11月末                  | 10, 039 | △0. 0 |   | 55. 5     | —         | —   |
| 12月末                  | 10, 039 | △0. 0 |   | 56. 5     | —         | —   |
| 2024年 1 月末            | 10, 038 | △0. 0 |   | 57. 2     | —         | —   |
| 2 月末                  | 10, 038 | △0. 0 |   | 56. 9     | —         | —   |
| 3 月末                  | 10, 038 | △0. 0 |   | 57. 1     | —         | —   |
| 4 月末                  | 10, 039 | △0. 0 |   | 54. 5     | —         | —   |
| 5 月末                  | 10, 039 | △0. 0 |   | 54. 5     | —         | —   |
| 6 月末                  | 10, 039 | △0. 0 |   | 54. 4     | —         | —   |
| (期 末)<br>2024年 7 月11日 | 10, 039 | △0. 0 |   | 54. 4     | —         | —   |

\* 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、緩やかな回復が続きました。このような中、日銀は2023年7月にイールドカーブ・コントロールの運用を柔軟化し、実質的な長期金利の上限を＋１％とすることを決定、さらに10月には上限として設定した＋１％を「上限の目途」と変更しました。また2024年3月には、イールドカーブ・コントロールの運用を解除するとともに、無担保コールレートを０％～０.１％程度で推移するよう促すことを決定しました。

TDB（国庫短期証券）３ヵ月物の利回りは、当作成期の前半においては概ね－０.１％～－０.３％台で推移しましたが、2024年3月中旬以降上昇し、当作成期末にかけては０％～０.０４％程度で推移しました。また、無担保コール翌日物金利は当作成期の前半においては－０.０１％～－０.０８％程度で推移しましたが、3月下旬以降0.08%前後で推移しました。

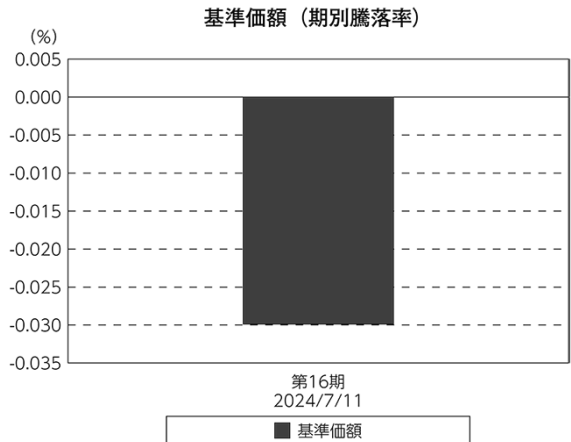
## ○当ファンドのポートフォリオ

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。

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

(2023年 7 月12日～2024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

(2023年 7 月12日～2024年 7 月11日)

公社債

|        |      | 買 付 額        | 売 付 額               |
|--------|------|--------------|---------------------|
| 国<br>内 | 特殊債券 | 千円<br>72,171 | 千円<br>—<br>(72,000) |
|        |      |              |                     |

\*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

(2023年 7 月12日～2024年 7 月11日)

該当事項はございません。

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

○組入資産の明細

(2024年 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B B格以下<br>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      |
| 特殊債券<br>(除く金融債) | 千円<br>24,000 | 千円<br>24,009 | %<br>54.4 | %<br>—              | %<br>—    | %<br>— | %<br>54.4 |
|                 | (24,000)     | (24,009)     | (54.4)    | (—)                 | (—)       | (—)    | (54.4)    |
| 合 計             | 24,000       | 24,009       | 54.4      | —                   | —         | —      | 54.4      |
|                 | (24,000)     | (24,009)     | (54.4)    | (—)                 | (—)       | (—)    | (54.4)    |

\* ( ) 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                           | 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     |             |
| 日本高速道路保有・債務返済機構債券 政府保証債第222回 |   | 0.601 | 24,000  | 24,009 | 2024/ 7 /31 |
| 合 計                          |   |       | 24,000  | 24,009 |             |

\* 額面・評価額の単位未満は切り捨て。

○投資信託財産の構成 (2024年7月11日現在)

| 項 目          | 当 期 末        |           |
|--------------|--------------|-----------|
|              | 評 価 額        | 比 率       |
| 公社債          | 千円<br>24,009 | %<br>54.4 |
| コール・ローン等、その他 | 20,111       | 45.6      |
| 投資信託財産総額     | 44,120       | 100.0     |

\* 金額の単位未満は切り捨て。

○資産、負債、元本及び基準価額の状況 (2024年7月11日現在)

| 項 目             | 当 期 末       |
|-----------------|-------------|
|                 | 円           |
| (A) 資産          | 44,120,699  |
| コール・ローン等        | 20,043,175  |
| 公社債(評価額)        | 24,009,141  |
| 未収利息            | 63,641      |
| 前払費用            | 4,742       |
| (B) 負債          | 0           |
| (C) 純資産総額(A－B)  | 44,120,699  |
| 元本              | 43,947,918  |
| 次期繰越損益金         | 172,781     |
| (D) 受益権総口数      | 43,947,918口 |
| 1万口当たり基準価額(C／D) | 10,039円     |

(注) 期首元本額は40,660,592円、期中追加設定元本額は6,076,522円、期中一部解約元本額は2,789,196円、1口当たり純資産額は1.0039円です。

○損益の状況 (2023年7月12日～2024年7月11日)

| 項 目            | 当 期      |
|----------------|----------|
|                | 円        |
| (A) 配当等収益      | 161,700  |
| 受取利息           | 165,655  |
| 支払利息           | △ 3,955  |
| (B) 有価証券売買損益   | △170,844 |
| 売買損            | △170,844 |
| (C) 当期損益金(A＋B) | △ 9,144  |
| (D) 前期繰越損益金    | 169,251  |
| (E) 追加信託差損益金   | 23,478   |
| (F) 解約差損益金     | △ 10,804 |
| (G) 計(C＋D＋E＋F) | 172,781  |
| 次期繰越損益金(G)     | 172,781  |

\* 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<br>元本額 |
|--------------------------------------------|------------|
|                                            | 円          |
| 財形給付金ファンド                                  | 37,538,906 |
| 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<br>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連動型上場投信  | 9,938      |
| 野村PIMCO・世界インカム戦略ファンド 為替ナビ Eコース        | 9,937      |
| 野村PIMCO・世界インカム戦略ファンド 為替ナビ Fコース        | 9,937      |
| 野村DC・PIMCO・世界インカム戦略ファンド（為替ヘッジあり）      | 9,936      |
| 野村PIMCO・世界インカム戦略ファンド Aコース（野村SMA・EW向け） | 9,935      |
| 野村PIMCO・世界インカム戦略ファンド Bコース（野村SMA・EW向け） | 9,935      |
| 野村DC・PIMCO・世界インカム戦略ファンド（為替ヘッジなし）      | 4,974      |
| 野村PIMCO・世界インカム戦略ファンド Aコース             | 994        |
| 野村PIMCO・世界インカム戦略ファンド Bコース             | 994        |
| 野村PIMCO・世界インカム戦略ファンド Cコース             | 994        |
| 野村PIMCO・世界インカム戦略ファンド Dコース             | 994        |

## ○お知らせ

投資信託約款に規定している委託者が行なう公告を掲載する当社ホームページのアドレスを「<http://www.nomura-am.co.jp/>」から「<https://www.nomura-am.co.jp/>」に変更する必要の約款変更を行ないました。

＜変更適用日：2024年7月4日＞