## 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 | 2029年４月20日まで（2014年６月24日設定） | |
| 運用方針 | 主として円建ての外国投資信託であるピムコ バミューダ インカム ファンド Ｄ － クラスＹ（Ｗｏｒｌｄ）の投資信託証券への投資を通じて、世界（新興国を含みます。）の幅広い種類の公社債等を実質的な主要投資対象とし、利子収益の確保および長期的な値上がり益の獲得をめざします。なお、証券投資信託であるマネー・マーケット・マザーファンドの投資信託証券への投資も行います。円建ての外国投資信託への投資は高位を維持することを基本とします。投資信託証券への運用の指図に関する権限は、ピムコジャパンリミテッドに委託します。投資する外国投資信託においては、先進国と新興国の複数の通貨（以下「対象通貨」といいます。）に分散投資を行い、各対象通貨の配分は概ね均等とすることを基本とします。対象通貨については、世界各国の長期的な経済構造の変化に応じて見直しを行う場合があります。投資する外国投資信託においては、原則として、当該外国投資信託の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り、各対象通貨買いの為替取引を行います。ただし、対象通貨が米ドルの場合は当該部分について当該為替取引を行いません。（このため、基準価額はすべての対象通貨の対円での為替変動の影響を受けます。） | | |
| 主要運用対象 | ＰＩＭＣＯ インカム戦略ファンド〈世界通貨分散コース〉（毎月分配型） | ピムコ バミューダ インカム ファンド Ｄ － クラスＹ（Ｗｏｒｌｄ）およびマネー・マーケット・マザーファンドの投資信託証券を主要投資対象とします。 |
| | ピムコ バミューダ インカム ファンド Ｄ － クラスＹ（Ｗｏｒｌｄ） | ピムコ バミューダ インカム ファンド（Ｍ）への投資を通じて、世界の幅広い種類の公社債等およびそれらの派生商品等を主要投資対象とします。 |
| | マネー・マーケット・マザーファンド | わが国の公社債等を主要投資対象とします。<br>外貨建資産への投資は行いません。 |
| 主な組入制限 | 投資信託証券への投資割合に制限を設けません。<br>外貨建資産への直接投資は行いません。 | |
| 分配方針 | 経費等控除後の配当等収益および売買益（評価益を含みます。）等の全額を分配対象額とし、分配金額は、基準価額水準、市況動向等を勘案して委託会社が決定します。原則として、配当等収益の水準を考慮して分配します。さらに、基準価額水準に応じて、売買益等を付加して分配する場合があります。ただし、分配対象収益が少額の場合には分配を行わないことがあります。なお、第２計算期末までの間は、収益の分配は行いません。 | |

※当ファンドは、課税上、株式投資信託として取り扱われます。
※公募株式投資信託は税法上、「NISA（少額投資非課税制度）およびジュニアNISA（未成年者少額投資非課税制度）」の適用対象です。
詳しくは販売会社にお問い合わせください。

## 運用報告書（全体版）

# ＰＩＭＣＯ インカム戦略ファンド
# ＜世界通貨分散コース＞
# （毎月分配型）

第107期（決算日：2023年５月22日）
第108期（決算日：2023年６月20日）
第109期（決算日：2023年７月20日）
第110期（決算日：2023年８月21日）
第111期（決算日：2023年９月20日）
第112期（決算日：2023年10月20日）

## 受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。

さて、お手持ちの「ＰＩＭＣＯ インカム戦略ファンド＜世界通貨分散コース＞（毎月分配型）」は、去る10月20日に第112期の決算を行いましたので、法令に基づいて第107期～第112期の運用状況をまとめてご報告申し上げます。

今後とも引き続きお引き立て賜りますようお願い申し上げます。

MUFG
三菱UFJアセットマネジメント

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

当運用報告書に関するお問い合わせ先
お客さま専用フリーダイヤル　０１２０－１５１０３４
（受付時間：営業日の9:00～17:00、土・日・祝日・12月31日～１月３日を除く）
お客さまのお取引内容につきましては、お取扱いの販売会社にお尋ねください。

**本資料の表記にあたって**

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

## ○最近30期の運用実績

| 決算期 | 基準価額 | | | 債券組入比率 | 債券先物比率 | 投資信託証券組入比率 | 純資産総額 |
|---|---|---|---|---|---|---|---|
| | （分配落） | 税込み分配金 | 期中騰落率 | | | | |
| | 円 | 円 | % | % | % | % | 百万円 |
| 83期(2021年５月20日) | 7,558 | 30 | 1.9 | － | － | 99.3 | 15,882 |
| 84期(2021年６月21日) | 7,588 | 30 | 0.8 | － | － | 99.3 | 15,431 |
| 85期(2021年７月20日) | 7,479 | 30 | △1.0 | － | － | 99.3 | 14,897 |
| 86期(2021年８月20日) | 7,456 | 30 | 0.1 | － | － | 99.3 | 14,588 |
| 87期(2021年９月21日) | 7,502 | 30 | 1.0 | － | － | 99.3 | 14,395 |
| 88期(2021年10月20日) | 7,801 | 30 | 4.4 | － | － | 99.3 | 14,758 |
| 89期(2021年11月22日) | 7,518 | 30 | △3.2 | － | － | 99.3 | 13,984 |
| 90期(2021年12月20日) | 7,167 | 30 | △4.3 | － | － | 99.3 | 12,908 |
| 91期(2022年１月20日) | 7,406 | 30 | 3.8 | － | － | 98.9 | 12,983 |
| 92期(2022年２月21日) | 7,389 | 40 | 0.3 | － | － | 98.8 | 12,536 |
| 93期(2022年３月22日) | 7,134 | 40 | △2.9 | － | － | 99.0 | 11,563 |
| 94期(2022年４月20日) | 7,736 | 40 | 9.0 | － | － | 99.3 | 11,996 |
| 95期(2022年５月20日) | 7,242 | 60 | △5.6 | － | － | 99.3 | 11,013 |
| 96期(2022年６月20日) | 7,308 | 60 | 1.7 | － | － | 99.3 | 10,748 |
| 97期(2022年７月20日) | 7,402 | 60 | 2.1 | － | － | 99.7 | 10,811 |
| 98期(2022年８月22日) | 7,468 | 60 | 1.7 | － | － | 99.3 | 10,925 |
| 99期(2022年９月20日) | 7,518 | 60 | 1.5 | － | － | 99.3 | 10,882 |
| 100期(2022年10月20日) | 7,363 | 60 | △1.3 | － | － | 99.3 | 10,441 |
| 101期(2022年11月21日) | 7,227 | 60 | △1.0 | － | － | 99.3 | 10,177 |
| 102期(2022年12月20日) | 7,161 | 60 | △0.1 | － | － | 99.3 | 10,009 |
| 103期(2023年１月20日) | 6,952 | 60 | △2.1 | － | － | 99.3 | 9,674 |
| 104期(2023年２月20日) | 7,074 | 60 | 2.6 | － | － | 99.3 | 9,853 |
| 105期(2023年３月20日) | 6,839 | 60 | △2.5 | － | － | 99.2 | 9,496 |
| 106期(2023年４月20日) | 7,046 | 60 | 3.9 | － | － | 99.3 | 9,725 |
| 107期(2023年５月22日) | 7,224 | 60 | 3.4 | － | － | 98.7 | 9,944 |
| 108期(2023年６月20日) | 7,453 | 60 | 4.0 | － | － | 99.3 | 10,150 |
| 109期(2023年７月20日) | 7,339 | 60 | △0.7 | － | － | 99.3 | 10,007 |
| 110期(2023年８月21日) | 7,339 | 50 | 0.7 | － | － | 99.3 | 9,954 |
| 111期(2023年９月20日) | 7,474 | 50 | 2.5 | － | － | 98.6 | 10,168 |
| 112期(2023年10月20日) | 7,174 | 50 | △3.3 | － | － | 99.2 | 9,576 |

（注）当ファンドの基準価額は、投資対象とする投資信託証券については、前営業日の基準価額を基に計算しております。
（注）基準価額の騰落率は分配金込み。
（注）当ファンドの値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。
（注）当ファンドは親投資信託を組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。
（注）「債券先物比率」は買建比率－売建比率。

## ○当作成期中の基準価額と市況等の推移

| 決算期 | 年月日 | 基準価額 | | 債券組入比率 | 債券先物比率 | 投資信託証券組入比率 |
|---|---|---|---|---|---|---|
| | | | 騰落率 | | | |
| | （期　首） | 円 | % | % | % | % |
| | 2023年４月20日 | 7,046 | － | － | － | 99.3 |
| 第107期 | ４月末 | 7,046 | 0.0 | － | － | 98.9 |
| | （期　末） | | | | | |
| | 2023年５月22日 | 7,284 | 3.4 | － | － | 98.7 |
| | （期　首） | | | | | |
| | 2023年５月22日 | 7,224 | － | － | － | 98.7 |
| 第108期 | ５月末 | 7,227 | 0.0 | － | － | 99.3 |
| | （期　末） | | | | | |
| | 2023年６月20日 | 7,513 | 4.0 | － | － | 99.3 |
| | （期　首） | | | | | |
| | 2023年６月20日 | 7,453 | － | － | － | 99.3 |
| 第109期 | ６月末 | 7,493 | 0.5 | － | － | 99.3 |
| | （期　末） | | | | | |
| | 2023年７月20日 | 7,399 | △0.7 | － | － | 99.3 |
| | （期　首） | | | | | |
| | 2023年７月20日 | 7,339 | － | － | － | 99.3 |
| 第110期 | ７月末 | 7,390 | 0.7 | － | － | 99.3 |
| | （期　末） | | | | | |
| | 2023年８月21日 | 7,389 | 0.7 | － | － | 99.3 |
| | （期　首） | | | | | |
| | 2023年８月21日 | 7,339 | － | － | － | 99.3 |
| 第111期 | ８月末 | 7,500 | 2.2 | － | － | 99.3 |
| | （期　末） | | | | | |
| | 2023年９月20日 | 7,524 | 2.5 | － | － | 98.6 |
| | （期　首） | | | | | |
| | 2023年９月20日 | 7,474 | － | － | － | 98.6 |
| 第112期 | ９月末 | 7,389 | △1.1 | － | － | 99.3 |
| | （期　末） | | | | | |
| | 2023年10月20日 | 7,224 | △3.3 | － | － | 99.2 |

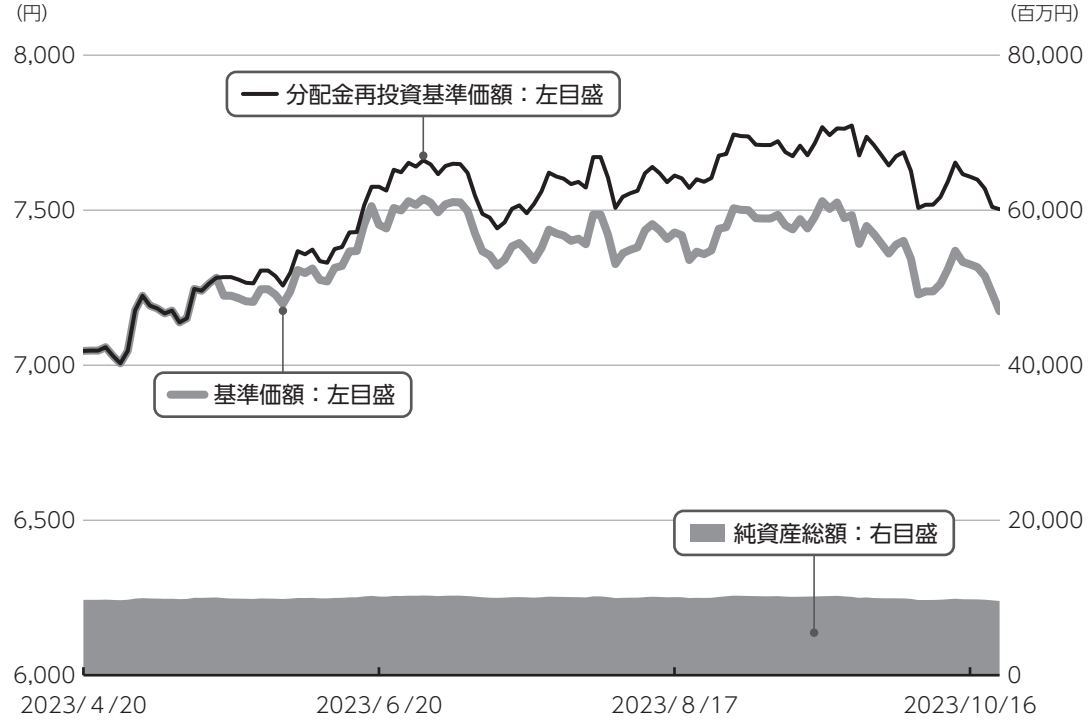
（注）当ファンドの基準価額は、投資対象とする投資信託証券については、前営業日の基準価額を基に計算しております。
（注）期末基準価額は分配金込み、騰落率は期首比。
（注）当ファンドは親投資信託を組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。
（注）「債券先物比率」は買建比率－売建比率。

# 運用経過

第107期～第112期：2023年４月21日～2023年10月20日

## 当作成期中の基準価額等の推移について

### 基準価額等の推移




| | |
|---|---|
| 第107期首 | 7,046円 |
| 第112期末 | 7,174円 |
| 既払分配金 | 330円 |
| 騰　落　率 | 6.5% |

（分配金再投資ベース）

※分配金再投資基準価額は、分配金が支払われた場合、収益分配金（税込み）を分配時に再投資したものとみなして計算したもので、ファンドの運用の実質的なパフォーマンスを示すものです。
※実際のファンドにおいては、分配金を再投資するかどうかについては、受益者のみなさまがご利用のコースにより異なります。また、ファンドの購入価額により課税条件も異なります。従って、各個人の受益者のみなさまの損益の状況を示すものではない点にご留意ください。

### 基準価額の動き

基準価額は期間の初めに比べ6.5％（分配金再投資ベース）の上昇となりました。

## 基準価額の主な変動要因

### 上昇要因

債券利子収入を享受したこと。
為替取引によるプレミアム（金利差相当分の収益）を享受したこと。
先進国と新興国の複数の通貨（以下「対象通貨」）全体に対して円安が進行したこと。

### 下落要因

信託報酬等の運用上の費用がかかったこと。
米国金利が上昇したこと。

第107期～第112期：2023年４月21日～2023年10月20日

## 投資環境について

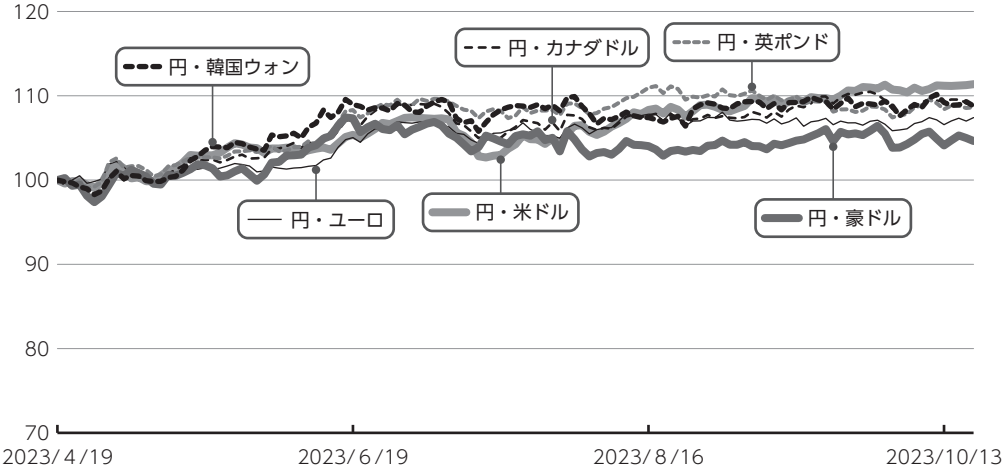
### ▶ 債券市況

**米国債券市況は下落しました。**

米連邦準備制度理事会（ＦＲＢ）による金融引き締め長期化観測が強まったことなどを背景に、期間を通じてみると米国の長期金利は上昇し、米国債券市況は下落しました。

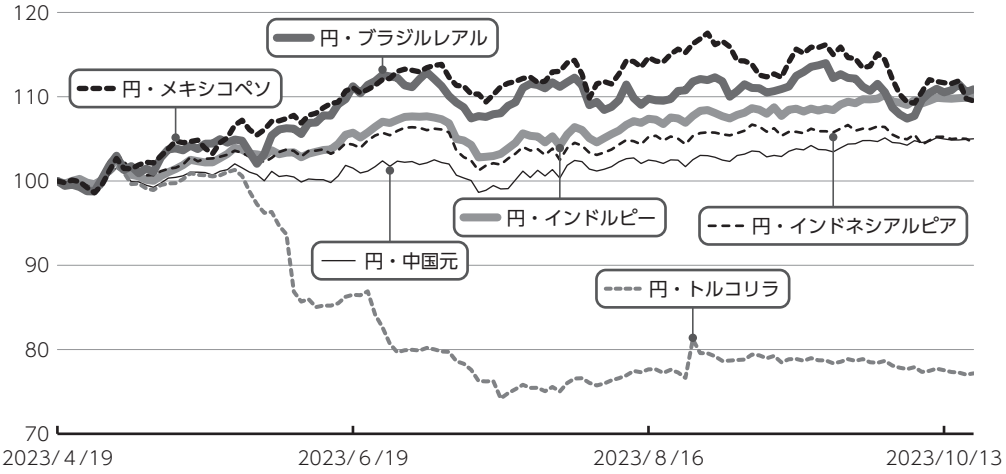
スプレッド（国債に対する上乗せ金利）セクターにおいては、スプレッドが縮小したことはプラスなどに寄与したものの、米国金利が上昇したことなどがマイナスに影響し、米国ハイイールド社債、新興国債券は共に下落しました。

### 為替市況の推移 （当作成期首を100として指数化、対円）




（注）現地日付ベースで記載しております。

## 為替市況の推移（当作成期首を100として指数化、対円）




（注）現地日付ベースで記載しております。

### ▶ 為替市況

**当期間を通じて見ると、トルコリラを除くすべての通貨が対円で上昇しました。**

**（主な上昇通貨）**

米ドル：ＦＲＢが利上げを継続すると共に早期の利下げ観測をけん制したことなどを受けて米国金利が大きく上昇したことから、円安・米ドル高が進行しました。また、米国の消費や労働市場の底堅さを示す経済指標の発表が相次いだことも要因となり、当期間を通じてみると円安・米ドル高となりました。

メキシコペソ：当期間、インフレ率の低下や好調な国内総生産（ＧＤＰ）成長率などがメキシコペソのプラス材料となりました。また、米国の利上げ長期化観測が高まったことなどを背景に対米ドルで円安が進行したことから対メキシコペソでも円安が進み、当期間を通じてみると円安・メキシコペソ高となりました。

**（主な下落通貨）**

トルコリラ：当期間、低金利政策を継続してきたエルドアン大統領が再選を果たしたことなどがマイナス要因となり、円高・トルコリラ安が進行しました。その後、中央銀行の新総裁が連続利上げを実施したことなどがプラス材料となったものの、当期間を通じてみると、大幅な円高・トルコリラ安となりました。

### ▶国内短期金融市場

**無担保コール翌日物金利は０％を下回る水準で推移しました。**

当期間の短期金融市場をみると、日銀は長短金利を操作目標として金融市場調整を行いました。コール・レート（無担保・翌日物）はマイナス圏で推移し、足元のコール・レートは－0.010％となりました。

## 当該投資信託のポートフォリオについて

### ▶ＰＩＭＣＯ　インカム戦略ファンド＜世界通貨分散コース＞（毎月分配型）

主として円建て外国投資信託であるピムコ　バミューダ　インカム　ファンドＤ　－　クラスＹ（Ｗｏｒｌｄ）への投資を行いました。また、マネー・マーケット・マザーファンド投資信託証券を一部組み入れた運用を行いました。

### ▶ピムコ　バミューダ　インカム　ファンドＤ　－　クラスＹ（Ｗｏｒｌｄ）

世界（新興国を含みます。）の幅広い種類の公社債およびそれらの派生商品を高位に組み入れました。

対象通貨に分散投資を行い、各対象通貨の配分を概ね均等とすることを基本とし、原則として、当該外国投資信託の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り、各対象通貨買いの為替取引を行いました。

**金利戦略**

適切な金利リスク量を見極め、市場環境に応じて機動的に調整しました。当期間においては、金融引き締め長期化観測が強まっている米国について、中期年限の金利リスクを中心に積み増しを行いました。一方で、相対的に投資妙味に欠けると判断した日本の金利リスクは売り持ちとしています。そのほか、米非政府系住宅ローン担保証券などの変動利付債券を組み入れることで、金利上昇に対する耐性を確保しています。

**セクター配分戦略**

米政府関連債や米政府系住宅ローン担保証券といったリスクオフ時に底堅い値動きが期待出来る債券を組み入れポートフォリオの高い安定性を維持しています。社債についてはファンダメンタルズの健全な発行体を選好して投資を行い、また、長年にわたる住宅価格の上昇から恩恵を受ける米非政府系住宅ローン担保証券への投資を継続しております。また、利回りが相対的に高い新興国債券については、南アフリカやメキシコ等へ投資を継続しています。

▶ **マネー・マーケット・マザーファンド**
コール・ローン等短期金融商品を活用し、
利子等収益の確保を図りました。

## 当該投資信託のベンチマークとの差異について

当ファンドの値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。
従って、ベンチマークおよび参考指数との対比は表記できません。

## 分配金について

収益分配金につきましては、基準価額水準、市況動向、分配対象額の水準等を勘案し、次表の通りとさせていただきました。収益分配に充てなかった利益（留保益）につきましては、信託財産中に留保し、運用の基本方針に基づいて運用します。

### 分配原資の内訳

（単位：円、１万口当たり、税込み）

| 項　目 | 第107期<br>2023年4月21日～<br>2023年5月22日 | 第108期<br>2023年5月23日～<br>2023年6月20日 | 第109期<br>2023年6月21日～<br>2023年7月20日 | 第110期<br>2023年7月21日～<br>2023年8月21日 | 第111期<br>2023年8月22日～<br>2023年9月20日 | 第112期<br>2023年9月21日～<br>2023年10月20日 |
|---|---|---|---|---|---|---|
| 当期分配金<br>（対基準価額比率） | **60**<br>(0.824%) | **60**<br>(0.799%) | **60**<br>(0.811%) | **50**<br>(0.677%) | **50**<br>(0.665%) | **50**<br>(0.692%) |
| 当期の収益 | 60 | 60 | 55 | 50 | 50 | 50 |
| 当期の収益以外 | － | － | 4 | － | － | － |
| 翌期繰越分配対象額 | 2,188 | 2,192 | 2,187 | 2,192 | 2,205 | 2,210 |

（注）対基準価額比率は当期分配金（税込み）の期末基準価額（分配金込み）に対する比率であり、ファンドの収益率とは異なります。

（注）当期の収益、当期の収益以外は小数点以下切捨てで算出しているため合計が当期分配金と一致しない場合があります。

# 今後の運用方針（作成対象期間末での見解です。）

## ▶ＰＩＭＣＯ　インカム戦略ファンド＜世界通貨分散コース＞（毎月分配型）

円建て外国投資信託への投資を通じて世界（新興国を含みます。）の幅広い種類の公社債およびそれらの派生商品を高位に組み入れた運用を行います。また、一部、マネー・マーケット・マザーファンド投資信託証券の組み入れを維持し、毎月の分配をめざしていく方針です。

## ▶ピムコ　バミューダ　インカム　ファンドＤ　－　クラスＹ（Ｗｏｒｌｄ）

先進国では足元の景気に底堅さがみられるものの、これまでの金融引き締めによる影響が徐々に波及することで、2024年の景気は減速する可能性が高いとみております。なお、欧米の中央銀行による金融引き締めは最終局面に近いとみていますが、インフレ率が中央銀行の目標水準まで低下するには時間を要すると想定されることから、利下げは慎重に進められるものと考えられます。米国については、コロナショックにより停滞がみられたサプライチェーンの改善が引き続きインフレ圧力の緩和に繋がる一方、生産性が大幅に改善しない限り、労働市場のひっ迫などによる賃金への上昇圧力を背景にインフレ率はＦＲＢの目標水準を上回って推移する可能性が高いとみています。ユーロ圏については、クレディ・スイス救済時にスイス当局が普通株式よりも先にＡＴ１債を無価値化するという対応を行ったことを背景に、今後の金融機関の資本調達コストが上昇し、域内における融資が縮小することなどが想定され、景気の重しになるとみています。

かかる環境下、投資においては引き続き慎重なリスク管理が求められると考えており、投資の元本保全を意識しつつ、魅力的な水準のインカム収入を獲得していくことは、中長期的にも引き続き重要なテーマであると考えています。

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

対象通貨に分散投資を行い、各対象通貨の配分を概ね均等とすることを基本とし、

原則として、当該外国投資信託の純資産総額を米ドル換算した額とほぼ同額程度の米ドル売り、各対象通貨買いの為替取引を行います。

**▶ マネー・マーケット・マザーファンド**

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

2023年４月21日～2023年10月20日

## １万口当たりの費用明細

| 項目 | 第107期～第112期 金額（円） | 第107期～第112期 比率（％） | 項目の概要 |
|---|---|---|---|
| (a)信　託　報　酬 | 70 | 0.951 | (a)信託報酬＝作成期中の平均基準価額×信託報酬率×（作成期中の日数÷年間日数） |
| （投　信　会　社） | (40) | (0.550) | ファンドの運用・調査、受託会社への運用指図、基準価額の算出、目論見書等の作成等の対価 |
| （販　売　会　社） | (28) | (0.385) | 交付運用報告書等各種書類の送付、顧客口座の管理、購入後の情報提供等の対価 |
| （受　託　会　社） | (1) | (0.016) | ファンドの財産の保管および管理、委託会社からの運用指図の実行等の対価 |
| (b)そ　の　他　費　用 | 0 | 0.002 | (b)その他費用＝作成期中のその他費用÷作成期中の平均受益権口数 |
| （監　査　費　用） | (0) | (0.002) | ファンドの決算時等に監査法人から監査を受けるための費用 |
| 合　　計 | 70 | 0.953 | |

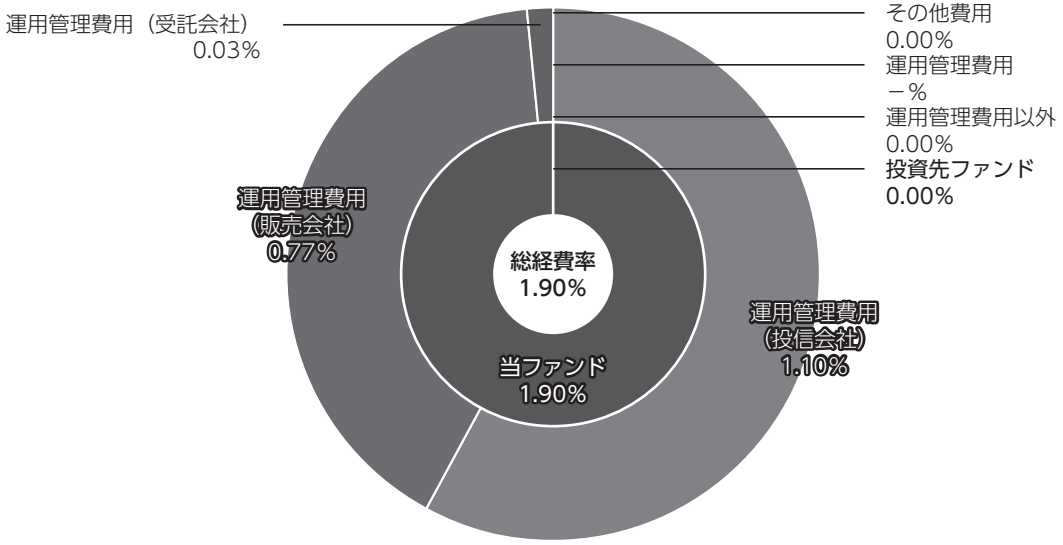
作成期中の平均基準価額は、7,353円です。

（注）作成期間の費用（消費税等のかかるものは消費税等を含む）は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。
（注）各金額は項目ごとに円未満は四捨五入してあります。
（注）その他費用は、このファンドが組み入れている親投資信託が支払った金額のうち、当ファンドに対応するものを含みます。
（注）各項目の費用は、このファンドが組み入れている投資信託証券（マザーファンドを除く。）が支払った費用を含みません。
（注）当該投資信託証券の直近の計算期末時点における「１万口当たりの費用明細」が取得できるものについては「組入れ上位ファンドの概要」に表示することとしております。
（注）各比率は１万口当たりのそれぞれの費用金額（円未満の端数を含む）を作成期間の平均基準価額で除して100を乗じたもので、項目ごとに小数第３位未満は四捨五入してあります。

## （参考情報）

### ■総経費率

当作成対象期間の運用・管理にかかった費用の総額（原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。）を作成期中の平均受益権口数に作成期中の平均基準価額（１口当たり）を乗じた数で除した**総経費率（年率）は1.90%**です。




| | | |
|---|---|---|
| **総経費率（①＋②＋③）** | （%） | 1.90 |
| ①当ファンドの費用の比率 | （%） | 1.90 |
| 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 | （%） | 0.00 |

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

## ○売買及び取引の状況

（2023年４月21日～2023年10月20日）

### 投資信託証券

| 銘柄 | | 第107期～第112期 | | | |
|---|---|---|---|---|---|
| | | 買付 | | 売付 | |
| | | 口数 | 金額 | 口数 | 金額 |
| | | 千口 | 千円 | 千口 | 千円 |
| 国内 | ピムコ バミューダ インカム ファンド D － クラスY(World) | 99 | 627,563 | 152 | 958,800 |

（注）金額は受渡代金。

## ○利害関係人との取引状況等

（2023年４月21日～2023年10月20日）

該当事項はございません。

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

## ○組入資産の明細

（2023年10月20日現在）

### ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

| 銘柄 | 第106期末 | 第112期末 | | |
|---|---|---|---|---|
| | 口数 | 口数 | 評価額 | 比率 |
| | 千口 | 千口 | 千円 | % |
| ピムコ バミューダ インカム ファンド D － クラスY(World) | 1,595 | 1,543 | 9,504,276 | 99.2 |
| 合計 | 1,595 | 1,543 | 9,504,276 | 99.2 |

（注）比率はＰＩＭＣＯ インカム戦略ファンド＜世界通貨分散コース＞（毎月分配型）の純資産総額に対する比率。

### 親投資信託残高

| 銘柄 | 第106期末 | 第112期末 | |
|---|---|---|---|
| | 口数 | 口数 | 評価額 |
| | 千口 | 千口 | 千円 |
| マネー・マーケット・マザーファンド | 13,122 | 13,122 | 13,359 |

## ○投資信託財産の構成

（2023年10月20日現在）

| 項　　目 | 第112期末 | |
|---|---|---|
| | 評　価　額 | 比　率 |
| | 千円 | % |
| 投資信託受益証券 | 9,504,276 | 98.3 |
| マネー・マーケット・マザーファンド | 13,359 | 0.1 |
| コール・ローン等、その他 | 154,372 | 1.6 |
| 投資信託財産総額 | 9,672,007 | 100.0 |

## ○資産、負債、元本及び基準価額の状況

| 項　　目 | 第107期末 | 第108期末 | 第109期末 | 第110期末 | 第111期末 | 第112期末 |
|---|---|---|---|---|---|---|
| | 2023年５月22日現在 | 2023年６月20日現在 | 2023年７月20日現在 | 2023年８月21日現在 | 2023年９月20日現在 | 2023年10月20日現在 |
| | 円 | 円 | 円 | 円 | 円 | 円 |
| **(A) 資産** | **10,050,919,325** | **10,262,157,659** | **10,107,005,958** | **10,039,195,660** | **10,253,279,827** | **9,672,007,981** |
| コール・ローン等 | 70,217,530 | 79,373,830 | 73,647,262 | 74,819,196 | 69,237,147 | 70,471,444 |
| 投資信託受益証券(評価額) | 9,820,041,810 | 10,077,523,844 | 9,935,098,711 | 9,881,816,479 | 10,022,982,695 | 9,504,276,552 |
| マネー・マーケット・マザーファンド(評価額) | 13,359,985 | 13,359,985 | 13,359,985 | 13,359,985 | 13,359,985 | 13,359,985 |
| 未収入金 | 147,300,000 | 91,900,000 | 84,900,000 | 69,200,000 | 147,700,000 | 83,900,000 |
| **(B) 負債** | **106,036,509** | **111,892,162** | **99,521,912** | **84,591,227** | **84,377,291** | **95,770,870** |
| 未払収益分配金 | 82,603,857 | 81,715,724 | 81,815,237 | 67,822,591 | 68,030,293 | 66,742,593 |
| 未払解約金 | 7,007,022 | 15,146,686 | 1,838,229 | － | 492,904 | 13,630,255 |
| 未払信託報酬 | 16,397,116 | 15,003,557 | 15,840,843 | 16,739,448 | 15,826,533 | 15,371,352 |
| 未払利息 | 92 | 191 | 143 | 169 | 127 | 24 |
| その他未払費用 | 28,422 | 26,004 | 27,460 | 29,019 | 27,434 | 26,646 |
| **(C) 純資産総額(Ａ－Ｂ)** | **9,944,882,816** | **10,150,265,497** | **10,007,484,046** | **9,954,604,433** | **10,168,902,536** | **9,576,237,111** |
| 元本 | 13,767,309,595 | 13,619,287,396 | 13,635,872,976 | 13,564,518,335 | 13,606,058,760 | 13,348,518,744 |
| 次期繰越損益金 | △ 3,822,426,779 | △ 3,469,021,899 | △ 3,628,388,930 | △ 3,609,913,902 | △ 3,437,156,224 | △ 3,772,281,633 |
| **(D) 受益権総口数** | **13,767,309,595口** | **13,619,287,396口** | **13,635,872,976口** | **13,564,518,335口** | **13,606,058,760口** | **13,348,518,744口** |
| **１万口当たり基準価額(C／D)** | **7,224円** | **7,453円** | **7,339円** | **7,339円** | **7,474円** | **7,174円** |

## ○損益の状況

| 項　　目 | 第107期 | 第108期 | 第109期 | 第110期 | 第111期 | 第112期 |
|---|---|---|---|---|---|---|
| | 2023年４月21日～2023年５月22日 | 2023年５月23日～2023年６月20日 | 2023年６月21日～2023年７月20日 | 2023年７月21日～2023年８月21日 | 2023年８月22日～2023年９月20日 | 2023年９月21日～2023年10月20日 |
| | 円 | 円 | 円 | 円 | 円 | 円 |
| **(A) 配当等収益** | **91,959,648** | **91,095,455** | **91,168,205** | **90,542,671** | **90,980,265** | **89,421,596** |
| 受取配当金 | 91,963,522 | 91,099,370 | 91,171,506 | 90,547,495 | 90,984,060 | 89,423,538 |
| 受取利息 | － | － | 116 | 10 | 101 | 192 |
| 支払利息 | △ 3,874 | △ 3,915 | △ 3,417 | △ 4,834 | △ 3,896 | △ 2,134 |
| **(B) 有価証券売買損益** | **250,990,860** | **317,702,598** | **Δ 148,854,547** | **Δ 6,899,443** | **174,895,011** | **Δ 407,389,284** |
| 売買益 | 251,710,296 | 318,324,752 | 187,649 | 746,819 | 176,507,582 | 1,898,659 |
| 売買損 | △ 719,436 | △ 622,154 | △ 149,042,196 | △ 7,646,262 | △ 1,612,571 | △ 409,287,943 |
| **(C) 信託報酬等** | **Δ 16,425,538** | **Δ 15,029,561** | **Δ 15,868,303** | **Δ 16,768,467** | **Δ 15,853,967** | **Δ 15,397,998** |
| **(D) 当期損益金（Ａ＋Ｂ＋Ｃ）** | **326,524,970** | **393,768,492** | **Δ 73,554,645** | **66,874,761** | **250,021,309** | **Δ 333,365,686** |
| **(E) 前期繰越損益金** | **Δ2,447,422,571** | **Δ2,172,664,545** | **Δ1,851,670,644** | **Δ1,988,737,096** | **Δ1,970,411,467** | **Δ1,753,750,403** |
| **(F) 追加信託差損益金** | **Δ1,618,925,321** | **Δ1,608,410,122** | **Δ1,621,348,404** | **Δ1,620,228,976** | **Δ1,648,735,773** | **Δ1,618,422,951** |
| （配当等相当額） | （ 1,780,512,280） | （ 1,765,380,927） | （ 1,774,944,145） | （ 1,770,353,084） | （ 1,791,314,289） | （ 1,757,979,580） |
| （売買損益相当額） | （Δ3,399,437,601） | （Δ3,373,791,049） | （Δ3,396,292,549） | （Δ3,390,582,060） | （Δ3,440,050,062） | （Δ3,376,402,531） |
| **(G) 計（Ｄ＋Ｅ＋Ｆ）** | **Δ3,739,822,922** | **Δ3,387,306,175** | **Δ3,546,573,693** | **Δ3,542,091,311** | **Δ3,369,125,931** | **Δ3,705,539,040** |
| **(H) 収益分配金** | **Δ 82,603,857** | **Δ 81,715,724** | **Δ 81,815,237** | **Δ 67,822,591** | **Δ 68,030,293** | **Δ 66,742,593** |
| **次期繰越損益金（Ｇ＋Ｈ）** | **Δ3,822,426,779** | **Δ3,469,021,899** | **Δ3,628,388,930** | **Δ3,609,913,902** | **Δ3,437,156,224** | **Δ3,772,281,633** |
| 追加信託差損益金 | △1,618,925,321 | △1,608,410,122 | △1,621,348,404 | △1,620,228,976 | △1,648,735,773 | △1,618,422,951 |
| （配当等相当額） | （ 1,780,512,280） | （ 1,765,380,927） | （ 1,774,944,145） | （ 1,770,353,084） | （ 1,791,314,289） | （ 1,757,979,580） |
| （売買損益相当額） | （△3,399,437,601） | （△3,373,791,049） | （△3,396,292,549） | （△3,390,582,060） | （△3,440,050,062） | （△3,376,402,531） |
| 分配準備積立金 | 1,231,810,855 | 1,220,603,277 | 1,208,222,245 | 1,203,155,159 | 1,209,025,168 | 1,192,868,136 |
| 繰越損益金 | △3,435,312,313 | △3,081,215,054 | △3,215,262,771 | △3,192,840,085 | △2,997,445,619 | △3,346,726,818 |

（注）**(B)有価証券売買損益**は各期末の評価換えによるものを含みます。
（注）**(C)信託報酬等**には信託報酬に対する消費税等相当額を含めて表示しています。
（注）**(F)追加信託差損益金**とあるのは、信託の追加設定の際、追加設定をした価額から元本を差し引いた差額分をいいます。

**＜注記事項＞**

①作成期首（前作成期末）元本額　13,803,825,498円
　作成期中追加設定元本額　449,632,835円
　作成期中一部解約元本額　904,939,589円
　また、１口当たり純資産額は、作成期末0.7174円です。
②純資産総額が元本額を下回っており、その差額は3,772,281,633円です。
③分配金の計算過程

| 項　　目 | 2023年４月21日～2023年５月22日 | 2023年５月23日～2023年６月20日 | 2023年６月21日～2023年７月20日 | 2023年７月21日～2023年８月21日 | 2023年８月22日～2023年９月20日 | 2023年９月21日～2023年10月20日 |
|---|---|---|---|---|---|---|
| 費用控除後の配当等収益額 | 87,555,828円 | 87,746,734円 | 75,299,787円 | 73,774,022円 | 85,554,894円 | 74,023,537円 |
| 費用控除後・繰越欠損金補填後の有価証券売買等損益額 | －円 | －円 | －円 | －円 | －円 | －円 |
| 収益調整金額 | 1,780,512,280円 | 1,765,380,927円 | 1,774,944,145円 | 1,770,353,084円 | 1,791,314,289円 | 1,757,979,580円 |
| 分配準備積立金額 | 1,226,858,884円 | 1,214,572,267円 | 1,214,737,695円 | 1,197,203,728円 | 1,191,500,567円 | 1,185,587,192円 |
| 当ファンドの分配対象収益額 | 3,094,926,992円 | 3,067,699,928円 | 3,064,981,627円 | 3,041,330,834円 | 3,068,369,750円 | 3,017,590,309円 |
| １万口当たり収益分配対象額 | 2,248円 | 2,252円 | 2,247円 | 2,242円 | 2,255円 | 2,260円 |
| １万口当たり分配金額 | 60円 | 60円 | 60円 | 50円 | 50円 | 50円 |
| 収益分配金金額 | 82,603,857円 | 81,715,724円 | 81,815,237円 | 67,822,591円 | 68,030,293円 | 66,742,593円 |

④信託財産の運用の指図に係る権限の全部または一部を委託するために要する費用として、信託財産の純資産総額に対し年10,000分の65以内の率を乗じて得た額を委託者報酬の中から支弁しております。

## ○分配金のお知らせ

| | 第107期 | 第108期 | 第109期 | 第110期 | 第111期 | 第112期 |
|---|---|---|---|---|---|---|
| １万口当たり分配金（税込み） | 60円 | 60円 | 60円 | 50円 | 50円 | 50円 |

**◆分配金は各決算日から起算して５営業日までにお支払いを開始しております。**
**◆分配金を再投資される方のお手取分配金は、各決算日現在の基準価額に基づいて、みなさまの口座に繰り入れて再投資いたしました。**
**◆課税上の取り扱い**

・分配金は、分配後の基準価額と個々の受益者の個別元本との差により、課税扱いとなる「普通分配金」と、非課税扱いとなる「元本払戻金（特別分配金）」に分かれます。
・分配後の基準価額が個別元本と同額または上回る場合は、全額が普通分配金となります。分配後の基準価額が個別元本を下回る場合には、下回る部分の額が元本払戻金（特別分配金）となり、残りの額が普通分配金となります。
・元本払戻金（特別分配金）が発生した場合は、分配金発生時に個々の受益者の個別元本から当該元本払戻金（特別分配金）を控除した額が、その後の個々の受益者の個別元本となります。
・個人受益者が支払いを受ける収益分配金のうち普通分配金については配当所得として課税され、原則として、20.315％（所得税15％、復興特別所得税0.315％、地方税５％）の税率で源泉徴収（申告不要）されます。確定申告を行い、総合課税・申告分離課税を選択することもできます。
・分配時において、外国税控除の適用となった場合には、分配時の税金が上記と異なる場合があります。

※法人受益者に対する課税は異なります。
※課税上の取扱いの詳細については、税務専門家等にご確認されることをお勧めします。
※税法が改正された場合等には、上記内容が変更になることがあります。
※NISAおよびジュニアNISAをご利用の場合、毎年、一定額の範囲で新たに購入した公募株式投資信託などから生じる配当所得および譲渡所得が一定期間非課税となります。

＊三菱ＵＦＪアセットマネジメントでは本資料のほかに当ファンドに関する情報等の開示を行っている場合があります。詳しくは、取り扱い販売会社にお問い合わせいただくか、当社ホームページ（https://www.am.mufg.jp/）をご覧ください。

［お知らせ］

委託会社の商号変更に対応するため、信託約款に所要の変更を行いました。
2023年10月１日より商号を三菱ＵＦＪアセットマネジメント株式会社に変更しました。
（2023年10月１日）

＜参考＞投資する投資信託証券およびその概要

| | |
|---|---|
| **ファンド名** | ピムコ　バミューダ　インカム　ファンド　Ｄ　－　クラスＹ（Ｗｏｒｌｄ） |
| **運用方針** | ピムコ　バミューダ　インカム　ファンド（Ｍ）への投資を通じて、世界（新興国を含みます。以下同じ。）の幅広い種類の公社債等およびそれらの派生商品等に実質的な投資を行い、利子収益の獲得をめざします。 |
| **主要運用対象** | 世界の幅広い種類の公社債等およびそれらの派生商品等 |
| **主な組入制限** | ・通常、総資産の 65%以上を世界の幅広い種類の公社債等およびそれらの派生商品等に投資します。<br>・投資適格未満の公社債等への投資比率は総資産の 50%以内とします。ただし、資産担保証券およびモーゲージ証券についてはこの限りではありません。<br>・ポートフォリオの平均デュレーション※は、原則として０～８年の範囲で調整します。<br>※デュレーションとは、債券の投資元本の回収に要する平均残存期間や金利感応度を意味する指標です。この値が大きいほど、金利変動に対する債券価格の変動率が大きくなります。<br>・米ドル以外の通貨エクスポージャーを総資産の 10%以内で持つことができます。<br>・新興国の発行体が発行する銘柄への投資は総資産の 20%以内とします。<br>・当該クラスにおいて、為替対応については、先進国と新興国の複数の通貨に概ね均等に分散投資するため、保有外貨建て資産に対し、米ドル売り、複数の通貨買いの為替取引を行います。 |
| **決算日** | 毎年 10 月 31 日 |
| **分配方針** | 原則として毎月分配を行う方針です。 |

運用計算書、純資産変動計算書、投資有価証券明細表はPIMCO Bermuda Trust Ⅱ Annual Report October 31, 2022版から抜粋して作成しています。

なお、開示情報につきましては、各通貨毎のクラス分けされていないものは「ピムコ　バミューダ　インカム　ファンド　D」で掲載しています。また、「ピムコ　バミューダ　インカム　ファンド　(M)」を「マスターファンド」と表示する場合があります。

## (1) 運用計算書

### ピムコ　バミューダ　インカム　ファンド　D

(2022年10月31日に終了する期間)

| | ピムコ　バミューダ　インカム　ファンド　D |
|---|---|
| | 千米ドル |
| **投資収入：** | |
| 受取利息（外国税額控除後*） | 57 |
| 受取配当金（外国税額控除後*） | 0 |
| 雑収入 | 0 |
| 収入合計 | 57 |
| **費用：** | |
| 顧問料 | 0 |
| 管理事務費 | 0 |
| 支払利息 | 2 |
| 雑費 | 0 |
| 費用合計 | 2 |
| **投資純収入** | 55 |
| **実現純利益（損失）：** | |
| 投資有価証券 | (2) |
| マスターファンド | 7,919 |
| 為替取引、中央清算金融派生商品 | 0 |
| 店頭金融派生商品 | (14,928) |
| 外貨 | 212 |
| 実現純利益（損失） | (6,799) |
| **未実現評価益(評価損)の純変動：** | |
| 投資有価証券 | 0 |
| マスターファンド | (23,115) |
| 為替取引、中央清算金融派生商品 | 0 |
| 店頭金融派生商品 | (690) |
| 外貨建資産および負債の換算に係る外貨 | (1) |
| 未実現評価益（評価損）の純変動 | (23,806) |
| 純利益（損失） | (30,605) |
| **運用による純資産の純増（減）額** | (30,550) |
| *外国税源泉徴収 | 0 |

(注) 現時点で入手し得る直近の決算期分を掲載しています。
(注) 各項目ごとに千米ドル未満は四捨五入してあります。

## (2) 純資産変動計算書

### ピムコ　バミューダ　インカム　ファンド　D

(2022年10月31日に終了する期間)

| | ピムコ　バミューダ<br>インカム　ファンド　D |
|---|---|
| | 千米ドル |
| **純資産の増加（減少）：** | |
| **運用：** | |
| 投資純収入 | 55 |
| 実現純利益（損失） | (6,799) |
| 未実現評価益（評価損）の純変動 | (23,806) |
| 運用による純資産の純増（減）額 | (30,550) |
| **分配：** | |
| NN（AUD） | (814) |
| Y（World） | (11,077) |
| 分配金額合計 | (11,891) |
| **ファンドユニット取引：** | |
| ファンドユニット取引による純資産の純増（減）額 | (33,965) |
| **純資産の増（減）額合計** | (76,406) |
| **純資産：** | |
| 期首 | 181,569 |
| 期末 | 105,163 |

(注) 現時点で入手し得る直近の決算期分を掲載しています。
(注) 各項目ごとに千米ドル未満は四捨五入してあります。

## (3) 投資有価証券明細表 (the Schedule of Investments)

### (A) ピムコ　バミューダ　インカム　ファンド　D

(2022年10月31日現在)

| | 元本 (単位：千) | 時価 (単位：千) |
|---|---|---|
| **INVESTMENTS IN SECURITIES 7.6%** | | |
| **SHORT-TERM INSTRUMENTS 7.6%** | | |
| **TIME DEPOSITS 7.6%** | | |
| **Australia and New Zealand Banking Group Ltd.** | | |
| 2.580% due 11/01/2022 | $ 1,257 | $ 1,257 |
| **Bank of Nova Scotia** | | |
| 2.580% due 11/01/2022 | 103 | 103 |
| **Brown Brothers Harriman & Co.** | | |
| 2.580% due 11/01/2022 | 1 | 1 |
| **Citibank N.A.** | | |
| 2.580% due 11/01/2022 | 1,053 | 1,053 |
| **DBS Bank Ltd.** | | |
| 2.580% due 11/01/2022 | 656 | 656 |
| **JPMorgan Chase Bank N.A.** | | |
| 2.580% due 11/01/2022 | 1,404 | 1,404 |
| **Royal Bank of Canada** | | |
| 2.580% due 11/01/2022 | 1,390 | 1,390 |
| **Sumitomo Mitsui Banking Corp.** | | |
| 2.580% due 11/01/2022 | 1,066 | 1,066 |
| **Sumitomo Mitsui Trust Bank Ltd.** | | |
| 2.580% due 11/01/2022 | 1,086 | 1,086 |
| | | **8,016** |
| **Total Short-Term Instruments (Cost $8,016)** | | **8,016** |
| **Total Investments in Securities (Cost $8,016)** | | **8,016** |

| | 口数 (単位：千) | |
|---|---|---|
| **INVESTMENTS IN AFFILIATES 92.6%** | | |
| **OTHER INVESTMENT COMPANIES 92.6%** | | |
| **PIMCO Bermuda Income Fund (M) (Cost $100,841)** | 6,993 | 97,346 |
| **Total Investments in Affiliates (Cost $100,841)** | | **97,346** |
| **Total Investments 100.2% (Cost $108,857)** | | **$ 105,362** |
| **Financial Derivative Instruments (a) 0.3% (Cost or Premiums, net $0)** | | **366** |
| **Other Assets and Liabilities, net (0.5%)** | | **(565)** |
| **Net Assets 100.0%** | | **$ 105,163** |

**NOTES TO SCHEDULE OF INVESTMENTS:**

* A zero balance may reflect actual amounts rounding to less than one thousand.

**(a) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER**

**FORWARD FOREIGN CURRENCY CONTRACTS:**

| | | | | | | 未実現評価（損）益 | |
|---|---|---|---|---|---|---|---|
| 取引相手 | 決済月 | 受渡し通貨 | | 受取通貨 | | 資産 | 負債 |
| BPS | 11/2022 | AUD | 330 | $ | 214 | $ 3 | $ 0 |
| BPS | 11/2022 | $ | 6 | AUD | 9 | 0 | 0 |
| BPS | 11/2022 | | 218 | JPY | 31,800 | 0 | (4) |
| | | | | | | $ 3 | $ (4) |

**NN (AUD) CLASS FORWARD FOREIGN CURRENCY CONTRACTS:**

| 取引相手 | 決済月 | 受渡し通貨 | | 受取通貨 | | 未実現評価（損）益 資産 | 負債 |
|---|---|---|---|---|---|---|---|
| BOA | 11/2022 | AUD | 1,459 | $ | 934 | $ 1 | $ 0 |
| BOA | 12/2022 | $ | 886 | AUD | 1,383 | 0 | (1) |
| BPS | 11/2022 | AUD | 151 | $ | 95 | 0 | (2) |
| CBK | 11/2022 | | 2,031 | | 1,310 | 11 | 0 |
| CBK | 12/2022 | $ | 210 | AUD | 327 | 0 | (1) |
| MBC | 11/2022 | AUD | 13,209 | $ | 8,524 | 77 | 0 |
| MBC | 12/2022 | $ | 8,507 | AUD | 13,172 | 0 | (77) |
| MYI | 11/2022 | AUD | 11,517 | $ | 7,385 | 21 | 0 |
| MYI | 11/2022 | $ | 6,418 | AUD | 9,892 | 0 | (93) |
| MYI | 12/2022 | | 7,392 | | 11,517 | 0 | (21) |
| SCX | 11/2022 | | 8,727 | | 13,473 | 0 | (112) |
| TOR | 11/2022 | | 3,466 | | 5,387 | 0 | (21) |
| UAG | 11/2022 | AUD | 13,014 | $ | 8,428 | 106 | 0 |
| UAG | 11/2022 | $ | 8,569 | AUD | 13,224 | 0 | (112) |
| UAG | 12/2022 | | 8,434 | | 13,014 | 0 | (106) |
| | | | | | | $ 216 | $ (546) |

**Y (WORLD) CLASS FORWARD FOREIGN CURRENCY CONTRACTS:**

| 取引相手 | 決済月 | 受渡し通貨 | | 受取通貨 | | 未実現評価（損）益 資産 | 負債 |
|---|---|---|---|---|---|---|---|
| BOA | 11/2022 | AUD | 52 | $ | 33 | $ 0 | $ 0 |
| BOA | 11/2022 | CAD | 28 | | 20 | 0 | 0 |
| BOA | 11/2022 | EUR | 6,713 | | 6,732 | 97 | 0 |
| BOA | 11/2022 | GBP | 19 | | 21 | 0 | 0 |
| BOA | 11/2022 | INR | 326,099 | | 3,954 | 16 | 0 |
| BOA | 11/2022 | | 2,727 | | 33 | 0 | 0 |
| BOA | 12/2022 | $ | 6,746 | EUR | 6,713 | 0 | (97) |
| BOA | 12/2022 | | 250 | IDR | 3,892,174 | 0 | (1) |
| BOA | 12/2022 | | 3,917 | INR | 324,247 | 0 | (16) |
| BPS | 11/2022 | AUD | 33 | $ | 21 | 0 | 0 |
| BPS | 11/2022 | BRL | 292 | | 55 | 0 | (1) |
| BPS | 11/2022 | CAD | 35 | | 25 | 0 | 0 |
| BPS | 11/2022 | EUR | 296 | | 291 | 0 | (1) |
| BPS | 11/2022 | INR | 219,497 | | 2,661 | 10 | 0 |
| BPS | 11/2022 | $ | 56 | BRL | 292 | 0 | 0 |
| BPS | 11/2022 | | 6,693 | IDR | 102,428,727 | 0 | (131) |
| BPS | 11/2022 | | 7,045 | MXN | 144,027 | 210 | 0 |
| BPS | 12/2022 | | 2,661 | INR | 220,300 | 0 | (11) |
| BPS | 12/2022 | | 968 | TRY | 19,088 | 37 | 0 |
| BRC | 11/2022 | CNH | 436 | $ | 61 | 1 | 0 |
| BRC | 11/2022 | INR | 1,649 | | 20 | 0 | 0 |
| BRC | 11/2022 | $ | 7 | CNH | 50 | 0 | 0 |
| BRC | 11/2022 | | 3 | KRW | 4,829 | 0 | 0 |
| BRC | 12/2022 | CNH | 50 | $ | 7 | 0 | 0 |
| BRC | 12/2022 | KRW | 4,828 | | 3 | 0 | 0 |
| CBK | 11/2022 | AUD | 136 | | 86 | 0 | (1) |
| CBK | 11/2022 | BRL | 1,720 | | 331 | 2 | 0 |
| CBK | 11/2022 | CAD | 65 | | 47 | 0 | (1) |
| CBK | 11/2022 | GBP | 77 | | 86 | 0 | (1) |
| CBK | 11/2022 | IDR | 335,242 | | 22 | 0 | 0 |
| CBK | 11/2022 | KRW | 48,471 | | 34 | 0 | 0 |
| CBK | 11/2022 | $ | 327 | BRL | 1,720 | 0 | 0 |
| CBK | 11/2022 | | 1 | INR | 58 | 0 | 0 |
| CBK | 12/2022 | INR | 59 | $ | 1 | 0 | 0 |
| CBK | 12/2022 | MXN | 4,752 | | 238 | 0 | 0 |
| CBK | 12/2022 | $ | 2 | IDR | 25,596 | 0 | 0 |
| GLM | 11/2022 | BRL | 137 | $ | 26 | 0 | 0 |
| GLM | 11/2022 | INR | 123 | | 2 | 0 | 0 |
| GLM | 11/2022 | KRW | 9,703,212 | | 6,841 | 34 | 0 |
| GLM | 11/2022 | MXN | 421 | | 21 | 0 | 0 |
| GLM | 11/2022 | $ | 26 | BRL | 137 | 0 | 0 |
| GLM | 11/2022 | | 1,024 | TRY | 19,639 | 32 | 0 |
| GLM | 12/2022 | | 6,841 | KRW | 9,700,188 | 0 | (46) |
| JPM | 11/2022 | BRL | 38,612 | $ | 7,406 | 49 | 0 |
| JPM | 11/2022 | CNH | 191 | | 27 | 1 | 0 |

Y (WORLD) CLASS FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

| 取引相手 | 決済月 | 受渡し通貨 | | 受取通貨 | | 未実現評価（損）益 資産 | 未実現評価（損）益 負債 |
|---|---|---|---|---|---|---|---|
| JPM | 11/2022 | MXN | 524 | $ | 26 | $ 0 | $ 0 |
| JPM | 11/2022 | $ | 7,382 | BRL | 38,612 | 0 | (26) |
| JPM | 11/2022 | | 761 | TRY | 14,526 | 19 | 0 |
| JPM | 12/2022 | TRY | 5,482 | $ | 284 | 0 | (4) |
| JPM | 12/2022 | $ | 6,671 | BRL | 34,995 | 0 | (45) |
| JPM | 01/2023 | | 781 | TRY | 16,054 | 33 | 0 |
| MBC | 11/2022 | BRL | 136 | $ | 26 | 0 | 0 |
| MBC | 11/2022 | CNH | 486 | | 66 | 0 | 0 |
| MBC | 11/2022 | EUR | 112 | | 109 | 0 | (1) |
| MBC | 11/2022 | GBP | 268 | | 302 | 0 | (7) |
| MBC | 11/2022 | IDR | 100,693,295 | | 6,471 | 20 | 0 |
| MBC | 11/2022 | KRW | 73,562 | | 52 | 0 | 0 |
| MBC | 11/2022 | MXN | 135,769 | | 6,823 | 0 | (16) |
| MBC | 11/2022 | $ | 26 | BRL | 136 | 0 | 0 |
| MBC | 12/2022 | | 6,446 | IDR | 100,439,082 | 0 | (33) |
| MBC | 12/2022 | | 6,787 | MXN | 135,769 | 14 | 0 |
| MYI | 11/2022 | CNH | 151 | $ | 21 | 0 | 0 |
| MYI | 11/2022 | IDR | 495,245 | | 32 | 0 | 0 |
| MYI | 11/2022 | KRW | 30,190 | | 21 | 0 | 0 |
| MYI | 11/2022 | MXN | 7,313 | | 358 | 0 | (10) |
| MYI | 11/2022 | $ | 4,821 | AUD | 7,424 | 0 | (74) |
| MYI | 11/2022 | | 6,884 | EUR | 7,121 | 154 | 0 |
| MYI | 11/2022 | | 6,640 | GBP | 6,130 | 418 | 0 |
| MYI | 11/2022 | | 6,950 | INR | 571,882 | 0 | (44) |
| MYI | 11/2022 | | 1,298 | TRY | 25,235 | 55 | 0 |
| RBC | 11/2022 | CAD | 79 | $ | 58 | 0 | 0 |
| RBC | 11/2022 | INR | 22,513 | | 275 | 3 | 0 |
| RYL | 11/2022 | CNH | 400 | | 56 | 1 | 0 |
| SCX | 11/2022 | CAD | 9,071 | | 6,650 | 0 | 0 |
| SCX | 11/2022 | CNH | 49,167 | | 6,791 | 83 | 0 |
| SCX | 11/2022 | IDR | 904,663 | | 59 | 1 | 0 |
| SCX | 11/2022 | INR | 2,059 | | 25 | 0 | 0 |
| SCX | 11/2022 | KRW | 50,358 | | 35 | 0 | 0 |
| SCX | 11/2022 | TRY | 463 | | 24 | 0 | (1) |
| SCX | 11/2022 | $ | 1,193 | AUD | 1,841 | 0 | (15) |
| SCX | 11/2022 | | 2,315 | CAD | 3,181 | 17 | 0 |
| SCX | 11/2022 | | 6,947 | CNH | 50,002 | 0 | (125) |
| SCX | 12/2022 | | 6,650 | CAD | 9,070 | 0 | 0 |
| SCX | 12/2022 | | 6,791 | CNH | 49,088 | 0 | (82) |
| SCX | 12/2022 | | 1,076 | TRY | 21,450 | 53 | 0 |
| SOG | 11/2022 | TRY | 391 | $ | 21 | 0 | 0 |
| SOG | 11/2022 | $ | 6,849 | KRW | 9,852,504 | 63 | 0 |
| TOR | 11/2022 | | 4,459 | CAD | 6,086 | 3 | 0 |
| UAG | 11/2022 | AUD | 10,530 | $ | 6,819 | 86 | 0 |
| UAG | 11/2022 | GBP | 5,766 | | 6,679 | 39 | 0 |
| UAG | 11/2022 | TRY | 14,155 | | 760 | 0 | (1) |
| UAG | 11/2022 | | 620 | | 33 | 0 | 0 |
| UAG | 11/2022 | $ | 963 | AUD | 1,486 | 0 | (13) |
| UAG | 11/2022 | | 717 | TRY | 14,549 | 65 | 0 |
| UAG | 11/2022 | | 171 | | 3,312 | 7 | 0 |
| UAG | 12/2022 | | 6,825 | AUD | 10,530 | 0 | (85) |
| UAG | 12/2022 | | 6,684 | GBP | 5,766 | 0 | (39) |
| UAG | 12/2022 | | 760 | TRY | 14,552 | 2 | 0 |
| | | | | | | $ 1,625 | $ (928) |
| **Total Forward Foreign Currency Contracts** | | | | | | **$ 1,844** | **$ (1,478)** |

## (B) ピムコ　バミューダ　インカム　ファンド（M）

（2022年10月31日現在）

| | | 額面金額（単位：千） | 時価（単位：千） |
|---|---|---|---|
| **INVESTMENTS IN SECURITIES 127.5%** | | | |
| **BANK LOAN OBLIGATIONS 6.0%** | | | |
| **AAdvantage Loyality IP Ltd.** | | | |
| 8.993% due 04/20/2028 | $ | 10,503 | $ 10,419 |
| **Air Canada** | | | |
| 6.421% due 08/11/2028 | | 1,435 | 1,404 |
| **AmSurg LLC** | | | |
| 1.000% due 04/29/2027 (b) | | 2,415 | 2,376 |
| 12.119% due 04/29/2027 | | 13,285 | 13,069 |
| 15.744% due 04/28/2028 | | 34,672 | 31,378 |
| **Avolon TLB Borrower 1 (U.S.) LLC** | | | |
| 4.989% due 02/12/2027 | | 6,984 | 6,827 |
| **Axalta Coating Systems Dutch Holding B BV** | | | |
| 5.424% due 06/01/2024 | | 391 | 387 |
| **Azalea TopCo, Inc.** | | | |
| 7.254% due 07/24/2026 | | 827 | 774 |
| **Caesars Resort Collection LLC** | | | |
| 6.504% due 12/23/2024 | | 13,214 | 13,089 |
| 7.254% due 07/21/2025 | | 4,578 | 4,544 |
| **Carnival Corp.** | | | |
| 3.975% due 06/30/2025 | EUR | 11,380 | 10,746 |
| 5.877% due 06/30/2025 | $ | 24,287 | 22,861 |
| 6.127% due 10/18/2028 | | 7,949 | 7,311 |
| **Cengage Learning, Inc.** | | | |
| 7.814% due 07/14/2026 | | 18,276 | 16,228 |
| **Charter Communications Operating LLC** | | | |
| 5.510% due 02/01/2027 | | 5,387 | 5,302 |
| **Coherent Corp.** | | | |
| 5.878% due 07/02/2029 | | 4,777 | 4,663 |
| **Commscope, Inc.** | | | |
| 7.004% due 04/06/2026 | | 3,880 | 3,710 |
| **DIRECTV Financing LLC** | | | |
| 8.754% due 08/02/2027 | | 7,881 | 7,530 |
| **Hilton Worldwide Finance LLC** | | | |
| 5.336% due 06/22/2026 | | 9,745 | 9,588 |
| **iHeartCommunications, Inc.** | | | |
| 6.754% due 05/01/2026 | | 132,910 | 125,863 |
| **Instant Brands Holdings, Inc.** | | | |
| 7.076% due 04/12/2028 | $ | 2,663 | 1,819 |
| **Intelsat Jackson Holdings S.A.** | | | |
| 7.445% due 02/01/2029 | | 18,343 | 17,724 |
| **Iqvia, Inc.** | | | |
| 3.193% due 03/07/2024 | EUR | 3,900 | 3,821 |
| **Lealand Finance Co. BV** | | | |
| 3.000-4.754% due 06/30/2025 | $ | 594 | 318 |
| 6.754% due 06/28/2024 | | 261 | 170 |
| **LifePoint Health, Inc.** | | | |
| 8.165% due 11/16/2025 | | 1,038 | 922 |
| **Lumen Technologies, Inc.** | | | |
| 6.004% due 03/15/2027 | | 1,158 | 1,081 |
| **Marriott Ownership Resorts, Inc.** | | | |
| 5.504% due 08/29/2025 | | 456 | 442 |
| **PetSmart LLC** | | | |
| 7.500% due 02/11/2028 | | 2,666 | 2,572 |
| **Poseidon Bidco** | | | |
| 6.443% due 07/14/2028 | EUR | 39,600 | 37,182 |
| **Pug LLC** | | | |
| 7.254% due 02/12/2027 | $ | 788 | 680 |
| **Redstone HoldCo 2 LP** | | | |
| 9.108% due 04/27/2028 | | 3,000 | 2,170 |
| **Sequa Mezzanine Holdings LLC** | | | |
| 9.760% due 11/28/2023 | | 4,900 | 4,900 |
| **Serta Simmons Bedding LLC** | | | |
| 7.743-7.827% due 11/08/2023 | | 188 | 20 |
| **Sigma Holdco BV** | | | |
| 3.738% due 07/02/2025 | EUR | 3,670 | 3,053 |
| **SkyMiles IP Ltd.** | | | |
| 7.993% due 10/20/2027 | $ | 15,150 | 15,311 |
| **Softbank vision Fund II** | | | |
| 5.000% due 12/21/2025 | $ | 42,246 | $ 40,493 |
| **Sotera Health Holdings LLC** | | | |
| 7.165% due 12/11/2026 | | 3,362 | 3,068 |
| **SS&C Technologies Holdings, Inc.** | | | |
| 5.504% due 04/16/2025 | | 3,247 | 3,187 |
| **Sunshine Luxembourg VII Sarl** | | | |
| 7.424% due 10/01/2026 | | 4,021 | 3,836 |
| **Syniverse Holdings LLC** | | | |
| 10.553% due 05/13/2027 | | 23,288 | 20,039 |
| **TransDigm, Inc.** | | | |
| 5.924% due 08/22/2024 | | 792 | 781 |
| 5.924% due 05/30/2025 | | 2,271 | 2,223 |
| 5.924% due 12/09/2025 | | 26,146 | 25,576 |
| **U.S. Renal Care, Inc.** | | | |
| 8.813-9.313% due 06/26/2026 | | 3,750 | 2,349 |
| **Uber Technologies, Inc.** | | | |
| 6.570% due 04/04/2025 | | 5,546 | 5,507 |
| 6.570% due 02/25/2027 | | 9,843 | 9,806 |
| **United AirLines, Inc.** | | | |
| 8.108% due 04/21/2028 | | 6,802 | 6,658 |
| **Univision Communications, Inc.** | | | |
| 6.504% due 03/15/2024 | | 7,074 | 7,052 |
| **Westmoreland Coal Co.** | | | |
| 15.000% due 03/15/2029 | | 839 | 598 |
| **WHLN FIRST MTG CO LEND 2 ASSET HOTEL** | | | |
| 6.768% due 02/09/2023 (l) | | 40,918 | 40,899 |
| **Windstream Services II LLC** | | | |
| 10.004% due 09/21/2027 | | 8,104 | 7,309 |
| **Zayo Group Holdings, Inc.** | | | |
| 6.754% due 03/09/2027 | | 9,264 | 7,548 |
| **Total Bank Loan Obligations (Cost $607,045)** | | | **577,183** |
| **CORPORATE BONDS & NOTES 21.1%** | | | |
| **BANKING & FINANCE 7.4%** | | | |
| **AGFC Capital Trust I** | | | |
| 5.829% due 01/15/2067 | | 2,200 | 1,185 |
| **AIB Group PLC** | | | |
| 4.263% due 04/10/2025 | | 1,960 | 1,870 |
| **Armor Holdco, Inc.** | | | |
| 8.500% due 11/15/2029 | | 200 | 149 |
| **Army Hawaii Family Housing Trust Certificates** | | | |
| 3.812% due 06/15/2050 | | 8,100 | 5,534 |
| **Aroundtown S.A.** | | | |
| 5.375% due 03/21/2029 | | 11,300 | 8,731 |
| **Avolon Holdings Funding Ltd.** | | | |
| 2.528% due 11/18/2027 | | 47,992 | 36,669 |
| **Banca Monte dei Paschi di Siena SpA** | | | |
| 1.875% due 01/09/2026 | EUR | 5,000 | 4,231 |
| 2.625% due 04/28/2025 | | 1,000 | 883 |
| 3.625% due 09/24/2024 | | 700 | 650 |
| 5.375% due 01/18/2028 | | 800 | 590 |
| 8.000% due 01/22/2030 | | 4,937 | 3,683 |
| 8.500% due 09/10/2030 | | 100 | 75 |
| **Banco Bradesco S.A.** | | | |
| 2.850% due 01/27/2023 | $ | 2,100 | 2,089 |
| **Banco BTG Pactual S.A.** | | | |
| 4.500% due 01/10/2025 | | 1,200 | 1,148 |
| **Banco de Credito del Peru S.A.** | | | |
| 4.650% due 09/17/2024 | PEN | 16,400 | 3,833 |
| **Banco Espirito Santo S.A.** | | | |
| 2.625% due 05/08/2049 (c) | EUR | 3,100 | 444 |
| **Bank of Ireland Group PLC** | | | |
| 7.500% due 05/19/2025 (d)(e) | | 12,003 | 11,597 |
| **Bank of Nova Scotia** | | | |
| 4.900% due 06/04/2025 (d)(e) | $ | 1,124 | 1,044 |
| **Barclays Bank PLC** | | | |
| 7.625% due 11/21/2022 (d) | $ | 5,281 | $ 5,274 |
| **Barclays PLC** | | | |
| 4.972% due 05/16/2029 | | 2,600 | 2,305 |
| 5.875% due 09/15/2024 (d)(e) | GBP | 4,000 | 4,042 |
| 6.125% due 12/15/2025 (d)(e) | $ | 7,700 | 6,689 |
| 6.375% due 12/15/2025 (d)(e) | GBP | 2,150 | 2,197 |
| 7.125% due 06/15/2025 (d)(e) | | 5,000 | 5,301 |
| 7.250% due 03/15/2023 (d)(e) | | 16,760 | 19,193 |
| 7.750% due 09/15/2023 (d)(e) | $ | 14,570 | 13,750 |
| 8.000% due 06/15/2024 (d)(e) | | 9,600 | 9,057 |
| **BGC Partners, Inc.** | | | |
| 3.750% due 10/01/2024 | | 1,464 | 1,392 |
| 4.375% due 12/15/2025 | | 1,400 | 1,300 |
| **CA Immobilien Anlagen AG** | | | |
| 1.000% due 10/27/2025 | EUR | 3,400 | 2,841 |
| **CIFI Holdings Group Co. Ltd. (c)** | | | |
| 4.375% due 04/12/2027 | $ | 300 | 21 |
| 4.450% due 08/17/2026 | | 500 | 37 |
| 5.950% due 10/20/2025 | | 200 | 15 |
| 6.000% due 07/16/2025 | | 200 | 15 |
| 6.450% due 11/07/2024 | | 600 | 53 |
| **Corestate Capital Holding S.A.** | | | |
| 3.500% due 04/15/2023 | EUR | 39,300 | 7,244 |
| **Corsair International Ltd.** | | | |
| 5.473% due 01/28/2027 | | 10,000 | 9,463 |
| 5.823% due 01/28/2029 | | 4,100 | 3,840 |
| **Country Garden Holdings Co. Ltd.** | | | |
| 2.700% due 07/12/2026 | $ | 2,100 | 194 |
| 3.125% due 10/22/2025 | | 3,400 | 337 |
| 3.875% due 10/22/2030 | | 1,700 | 134 |
| **CPI Property Group S.A.** | | | |
| 2.750% due 05/12/2026 | EUR | 2,100 | 1,598 |
| **Credit Agricole S.A.** | | | |
| 7.875% due 01/23/2024 (d)(e) | $ | 296 | 295 |
| **Credit Suisse AG** | | | |
| 6.500% due 08/08/2023 (d) | | 10,885 | 10,566 |
| **Credit Suisse Group AG** | | | |
| 0.625% due 01/18/2033 | EUR | 1,720 | 1,023 |
| 0.650% due 09/10/2029 | | 270 | 189 |
| 3.091% due 05/14/2032 | $ | 2,300 | 1,580 |
| 3.869% due 01/12/2029 | | 31,650 | 25,342 |
| 4.194% due 04/01/2031 | | 250 | 193 |
| 6.375% due 08/21/2026 (d)(e) | | 546 | 408 |
| 6.442% due 08/11/2028 | | 2,150 | 1,942 |
| 6.537% due 08/12/2033 | | 20,900 | 18,219 |
| 7.250% due 09/12/2025 (d)(e) | | 1,100 | 861 |
| 7.500% due 07/17/2023 (d)(e) | | 6,700 | 5,955 |
| 7.500% due 12/11/2023 (d)(e) | | 700 | 637 |
| **Cromwell Ereit Lux Finco Sarl** | | | |
| 2.125% due 11/19/2025 | EUR | 433 | 316 |
| **CTP NV** | | | |
| 1.250% due 06/21/2029 | | 7,500 | 4,481 |
| 1.500% due 09/27/2031 | | 8,200 | 4,291 |
| **Deutsche Bank AG** | | | |
| 1.375% due 02/17/2032 | | 8,500 | 5,854 |
| 1.750% due 11/19/2030 | | 6,200 | 4,620 |
| 3.035% due 05/28/2032 (l) | $ | 700 | 493 |
| 3.547% due 09/18/2031 | | 7,400 | 5,515 |
| 3.961% due 11/26/2025 | | 3,756 | 3,469 |
| **EPR Properties** | | | |
| 4.750% due 12/15/2026 | | 256 | 221 |
| 4.950% due 04/15/2028 | | 1,132 | 930 |
| **Fairfax Financial Holdings Ltd.** | | | |
| 4.625% due 04/29/2030 | | 1,142 | 1,007 |
| 4.850% due 04/17/2028 | | 1,370 | 1,262 |
| **First-Citizens Bank & Trust Co.** | | | |
| 2.969% due 09/27/2025 | | 2,800 | 2,639 |

| | | 額面金額（単位：千） | 時価（単位：千） |
|---|---|---|---|
| **G City Europe Ltd.** | | | |
| 4.250% due 09/11/2025 | EUR | 400 | $ 335 |
| **Gaci First Investment Co.** | | | |
| 5.250% due 10/13/2032 | $ | 1,900 | 1,860 |
| 5.375% due 10/13/2122 | | 1,900 | 1,588 |
| **GLP Capital LP** | | | |
| 5.250% due 06/01/2025 | | 650 | 628 |
| 5.300% due 01/15/2029 | | 3,142 | 2,837 |
| **Goodman U.S. Finance Three LLC** | | | |
| 3.700% due 03/15/2028 | | 2,324 | 2,073 |
| **HSBC Holdings PLC** | | | |
| 2.848% due 06/04/2031 | | 3,300 | 2,454 |
| 3.973% due 05/22/2030 | | 14,100 | 11,636 |
| 6.000% due 09/29/2023 (d)(e) | EUR | 6,600 | 6,433 |
| 6.500% due 03/23/2028 (d)(e) | $ | 4,400 | 3,583 |
| **Huarong Finance 2017 Co. Ltd.** | | | |
| 4.750% due 04/27/2027 | | 2,400 | 1,731 |
| 4.950% due 11/07/2047 | | 700 | 357 |
| **Huarong Finance 2019 Co. Ltd.** | | | |
| 3.375% due 02/24/2030 | | 700 | 426 |
| 3.625% due 09/30/2030 | | 2,000 | 1,230 |
| 3.875% due 11/13/2029 | | 1,125 | 691 |
| 4.500% due 05/29/2029 | | 3,300 | 2,199 |
| **Huarong Finance II Co. Ltd.** | | | |
| 4.625% due 06/03/2026 | | 517 | 391 |
| **InCaps Funding I Ltd.** | | | |
| 5.082% due 06/01/2033 | | 10,807 | 10,213 |
| **ING Groep NV** | | | |
| 5.750% due 11/16/2026 (d)(e) | | 6,200 | 5,302 |
| **Intesa Sanpaolo SpA (d)(e)** | | | |
| 5.500% due 03/01/2028 | EUR | 500 | 392 |
| 5.875% due 09/01/2031 | | 500 | 382 |
| **Kennedy Wilson Europe Real Estate Ltd.** | | | |
| 3.250% due 11/12/2025 | | 1,400 | 1,034 |
| **Lloyds Banking Group PLC (d)(e)** | | | |
| 4.947% due 06/27/2025 | | 2,011 | 1,850 |
| 7.500% due 06/27/2024 | $ | 2,700 | 2,581 |
| 7.500% due 09/27/2025 | | 7,200 | 6,696 |
| 7.875% due 06/27/2029 | GBP | 4,000 | 4,141 |
| **MPT Operating Partnership LP** | | | |
| 3.692% due 06/05/2028 | | 2,400 | 1,939 |
| **Nationwide Building Society** | | | |
| 3.960% due 07/18/2030 | $ | 5,600 | 4,701 |
| 4.302% due 03/08/2029 | | 12,500 | 10,899 |
| **NatWest Group PLC** | | | |
| 4.445% due 05/08/2030 | | 17,600 | 15,041 |
| 4.600% due 06/28/2031 (d)(e) | | 6,200 | 4,019 |
| 5.076% due 01/27/2030 | | 16,500 | 14,713 |
| 6.000% due 12/29/2025 (d)(e) | | 14,000 | 12,494 |
| 8.000% due 08/10/2025 (d)(e) | | 12,660 | 11,962 |
| **New Metro Global Ltd.** | | | |
| 4.500% due 05/02/2026 | | 1,000 | 141 |
| 4.625% due 10/15/2025 | | 200 | 31 |
| 4.800% due 12/15/2024 | | 1,400 | 369 |
| 6.800% due 08/05/2023 | | 600 | 281 |
| **Omega Healthcare Investors, Inc.** | | | |
| 3.625% due 10/01/2029 | | 1,682 | 1,340 |
| **OneMain Finance Corp.** | | | |
| 5.625% due 03/15/2023 | | 29,772 | 29,808 |
| 6.125% due 03/15/2024 | | 2,027 | 1,983 |
| **Park Aerospace Holdings Ltd.** | | | |
| 4.500% due 03/15/2023 | | 9,522 | 9,479 |
| 5.500% due 02/15/2024 | | 575 | 562 |
| **Preferred Term Securities XVIII Ltd.** | | | |
| 3.673% due 09/23/2035 | | 79 | 79 |
| **Preferred Term Securities XXIV Ltd.** | | | |
| 3.593% due 03/22/2037 | | 770 | 709 |
| 3.673% due 03/22/2037 | | 4,830 | 4,160 |
| **Preferred Term Securities XXV Ltd.** | | | |
| 3.583% due 06/22/2037 | | 21,092 | 19,194 |
| **Preferred Term Securities XXVI Ltd.** | | | |
| 3.593% due 09/22/2037 | $ | 27,451 | $ 24,982 |
| **Santander Holdings USA, Inc.** | | | |
| 4.500% due 07/17/2025 | | 2,124 | 2,032 |
| **Santander UK Group Holdings PLC** | | | |
| 3.823% due 11/03/2028 | | 3,400 | 2,889 |
| 6.750% due 06/24/2024 (d)(e) | GBP | 16,610 | 18,371 |
| **Seazen Group Ltd.** | | | |
| 6.000% due 08/12/2024 | $ | 700 | 168 |
| **Societe Generale S.A.** | | | |
| 7.375% due 10/04/2023 (d)(e) | | 6,800 | 6,232 |
| **Sunac China Holdings Ltd.** | | | |
| 7.000% due 07/09/2025 (c) | | 800 | 48 |
| **Svenska Handelsbanken AB** | | | |
| 4.750% due 03/01/2031 (d)(e) | | 6,600 | 5,107 |
| **Tesco Property Finance 2 PLC** | | | |
| 6.052% due 10/13/2039 | GBP | 3,544 | 3,873 |
| **Tesco Property Finance 6 PLC** | | | |
| 5.411% due 07/13/2044 | | 2,496 | 2,530 |
| **TP ICAP Finance PLC** | | | |
| 5.250% due 05/29/2026 | | 2,900 | 2,995 |
| **U.S. Capital Funding VI Ltd.** | | | |
| 4.189% due 07/10/2043 | $ | 23,533 | 18,738 |
| **UniCredit SpA** | | | |
| 7.830% due 12/04/2023 | | 72,590 | 72,327 |
| **Unique Pub Finance Co. PLC** | | | |
| 7.395% due 03/28/2024 | GBP | 994 | 1,146 |
| **Uniti Group LP** | | | |
| 6.500% due 02/15/2029 | $ | 2,280 | 1,641 |
| 7.875% due 02/15/2025 | | 19,582 | 19,415 |
| **VICI Properties LP** | | | |
| 3.500% due 02/15/2025 | | 4,784 | 4,454 |
| 3.750% due 02/15/2027 | | 4,300 | 3,777 |
| 4.125% due 08/15/2030 | | 5,684 | 4,702 |
| 4.250% due 12/01/2026 | | 3,600 | 3,284 |
| 4.625% due 12/01/2029 | | 3,600 | 3,139 |
| **Voyager Aviation Holdings LLC** | | | |
| 8.500% due 05/09/2026 | | 4,421 | 3,686 |
| | | | **705,488** |
| **INDUSTRIALS 5.6%** | | | |
| **AA Bond Co. Ltd.** | | | |
| 5.500% due 07/31/2027 | GBP | 855 | 846 |
| **Alaska Airlines 2020-1 Class A Pass-Through Trust** | | | |
| 4.800% due 08/15/2027 | $ | 3,605 | 3,377 |
| **Amdocs Ltd.** | | | |
| 2.538% due 06/15/2030 | | 5,300 | 4,161 |
| **American Airlines 2014-1 Class A Pass-Through Trust** | | | |
| 3.700% due 10/01/2026 | | 2,015 | 1,704 |
| **American Airlines 2015-1 Class A Pass-Through Trust** | | | |
| 3.375% due 05/01/2027 | | 1,497 | 1,241 |
| **American Airlines 2017-2 Class AA Pass-Through Trust** | | | |
| 3.350% due 10/15/2029 | | 363 | 308 |
| **American Airlines, Inc.** | | | |
| 5.500% due 04/20/2026 | | 3,982 | 3,799 |
| 5.750% due 04/20/2029 | | 1,883 | 1,717 |
| **Atlantia SpA** | | | |
| 1.875% due 02/12/2028 | EUR | 10,200 | 8,013 |
| **Boeing Co.** | | | |
| 5.150% due 05/01/2030 | $ | 476 | 440 |
| 5.705% due 05/01/2040 | | 15,535 | 13,506 |
| 5.805% due 05/01/2050 | | 12,129 | 10,453 |
| 5.930% due 05/01/2060 | | 18,015 | 15,271 |
| **British Airways 2019-1 Class AA Pass-Through Trust** | | | |
| 3.300% due 12/15/2032 | | 90 | 76 |
| **Broadcom, Inc.** | | | |
| 2.450% due 02/15/2031 | | 10,500 | 7,891 |
| 3.137% due 11/15/2035 | | 8,450 | 5,874 |
| 3.187% due 11/15/2036 | | 1,183 | 809 |
| 3.419% due 04/15/2033 | | 1,667 | 1,269 |
| 3.469% due 04/15/2034 | | 8,092 | 6,068 |
| 4.150% due 11/15/2030 | $ | 5,310 | $ 4,573 |
| 4.300% due 11/15/2032 | | 12,473 | 10,507 |
| 4.926% due 05/15/2037 | | 20,074 | 16,585 |
| **Caesars Entertainment, Inc.** | | | |
| 6.250% due 07/01/2025 | | 3,190 | 3,117 |
| **Carnival Corp.** | | | |
| 4.000% due 08/01/2028 | | 8,210 | 6,630 |
| **Carvana Co.** | | | |
| 5.500% due 04/15/2027 | | 21,762 | 10,400 |
| 10.250% due 05/01/2030 | | 35,100 | 21,124 |
| **Community Health Systems, Inc.** | | | |
| 4.750% due 02/15/2031 | | 22,100 | 14,837 |
| 5.625% due 03/15/2027 | | 37,147 | 29,677 |
| 8.000% due 03/15/2026 | | 11,418 | 9,870 |
| **CoStar Group, Inc.** | | | |
| 2.800% due 07/15/2030 | | 2,000 | 1,579 |
| **CVS Pass-Through Trust** | | | |
| 5.773% due 01/10/2033 | | 139 | 133 |
| 7.507% due 01/10/2032 | | 560 | 578 |
| 8.353% due 07/10/2031 | | 560 | 597 |
| **Delta Air Lines, Inc.** | | | |
| 7.000% due 05/01/2025 | | 1,290 | 1,308 |
| **Energy Transfer LP** | | | |
| 4.950% due 05/15/2028 | | 424 | 393 |
| **Exela Intermediate LLC** | | | |
| 11.500% due 07/15/2026 | | 639 | 176 |
| **Expedia Group, Inc.** | | | |
| 4.625% due 08/01/2027 | | 1,500 | 1,405 |
| 6.250% due 05/01/2025 | | 2,247 | 2,244 |
| **Ford Foundation** | | | |
| 2.815% due 06/01/2070 | | 2,070 | 1,132 |
| **Ford Motor Credit Co. LLC** | | | |
| 1.051% due 11/15/2023 | EUR | 200 | 194 |
| 1.744% due 07/19/2024 | | 10,300 | 9,664 |
| 2.330% due 11/25/2025 | | 2,450 | 2,212 |
| 2.700% due 08/10/2026 | $ | 1,200 | 1,041 |
| 3.021% due 03/06/2024 | EUR | 9,400 | 9,093 |
| 3.250% due 09/15/2025 | | 26,548 | 24,699 |
| 3.350% due 11/01/2022 | $ | 12,100 | 12,100 |
| 3.375% due 11/13/2025 | | 5,500 | 5,000 |
| 4.389% due 01/08/2026 | | 1,864 | 1,724 |
| 4.535% due 03/06/2025 | GBP | 18,765 | 20,001 |
| 4.687% due 06/09/2025 | $ | 1,700 | 1,614 |
| 5.125% due 06/16/2025 | | 2,700 | 2,609 |
| 5.584% due 03/18/2024 | | 1,639 | 1,617 |
| **Fortress Transportation & Infrastructure Investors LLC** | | | |
| 6.500% due 10/01/2025 | | 5,475 | 5,266 |
| **Fraport AG Frankfurt Airport Services Worldwide** | | | |
| 1.875% due 03/31/2028 | EUR | 8,224 | 6,839 |
| **Greene King Finance PLC** | | | |
| 3.593% due 03/15/2035 | GBP | 2,049 | 1,953 |
| 4.035% due 12/15/2034 | | 4,156 | 3,933 |
| 4.064% due 03/15/2035 | | 571 | 560 |
| 5.106% due 03/15/2034 | | 140 | 142 |
| **IHO Verwaltungs GmbH (f)** | | | |
| 3.625% due 05/15/2025 | EUR | 2,600 | 2,331 |
| 3.875% due 05/15/2027 | | 900 | 711 |
| 6.000% due 05/15/2027 | $ | 3,520 | 3,028 |
| 6.375% due 05/15/2029 | | 1,308 | 1,122 |
| **Imperial Brands Finance PLC** | | | |
| 3.500% due 07/26/2026 | | 2,400 | 2,157 |
| **JetBlue 2020-1 Class A Pass-Through Trust** | | | |
| 4.000% due 11/15/2032 | | 6,583 | 5,815 |
| **Market Bidco Finco PLC** | | | |
| 4.750% due 11/04/2027 | EUR | 17,800 | 14,083 |
| **Marriott International, Inc.** | | | |
| 4.625% due 06/15/2030 | $ | 516 | 463 |
| **Massachusetts Institute of Technology** | | | |
| 4.678% due 07/01/2114 | | 65 | 51 |
| 5.600% due 07/01/2111 | | 103 | 98 |

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|---|---|---|
| **Melco Resorts Finance Ltd.** | | |
| 4.875% due 06/06/2025 | $ 400 | $ 286 |
| 5.375% due 12/04/2029 | 5,200 | 2,915 |
| **MGM China Holdings Ltd.** | | |
| 5.250% due 06/18/2025 | 4,500 | 3,586 |
| **Micron Technology, Inc.** | | |
| 4.663% due 02/15/2030 | 3,365 | 3,007 |
| 5.327% due 02/06/2029 | 1,333 | 1,237 |
| **Mitchells & Butlers Finance PLC** | | |
| 3.743% due 12/15/2030 | 435 | 403 |
| 6.013% due 12/15/2028 GBP | 874 | 933 |
| **Nissan Motor Co. Ltd.** | | |
| 3.522% due 09/17/2025 | $ 8,300 | 7,368 |
| 4.345% due 09/17/2027 | 8,700 | 7,338 |
| 4.810% due 09/17/2030 | 2,250 | 1,799 |
| **NMG Holding Co., Inc.** | | |
| 7.125% due 04/01/2026 | 11,900 | 11,333 |
| **Oracle Corp.** | | |
| 3.850% due 04/01/2060 | 1,835 | 1,112 |
| **PeaceHealth Obligated Group** | | |
| 3.218% due 11/15/2050 | 3,100 | 1,918 |
| **QVC, Inc.** | | |
| 5.950% due 03/15/2043 | 5,293 | 3,240 |
| **Roadster Finance DAC** | | |
| 2.375% due 12/08/2027 EUR | 1,000 | 843 |
| **Rolls-Royce PLC** | | |
| 4.625% due 02/16/2026 | 13,860 | 13,124 |
| 5.750% due 10/15/2027 GBP | 8,199 | 8,159 |
| **Royal Caribbean Cruises Ltd.** | | |
| 11.500% due 06/01/2025 | $ 7,300 | 7,871 |
| **Russian Railways Via RZD Capital PLC** | | |
| 7.487% due 03/25/2031 GBP | 6,300 | 2,539 |
| **Sands China Ltd.** | | |
| 3.350% due 03/08/2029 | $ 2,500 | 1,679 |
| 3.750% due 08/08/2031 | 2,200 | 1,445 |
| 4.300% due 01/08/2026 | 3,000 | 2,462 |
| 4.875% due 06/18/2030 | 2,700 | 1,930 |
| 5.625% due 08/08/2025 | 4,500 | 3,984 |
| 5.900% due 08/08/2028 | 5,500 | 4,381 |
| **Studio City Co. Ltd.** | | |
| 7.000% due 02/15/2027 | 2,700 | 2,148 |
| **Syngenta Finance NV** | | |
| 3.375% due 04/16/2026 EUR | 11,100 | 10,051 |
| 4.441% due 04/24/2023 $ | 5,300 | 5,257 |
| 4.892% due 04/24/2025 | 800 | 766 |
| **Times Square Hotel Trust** | | |
| 8.528% due 08/01/2026 | 1,070 | 1,054 |
| **Triumph Group, Inc.** | | |
| 6.250% due 09/15/2024 | 1,541 | 1,427 |
| **U.S. Renal Care, Inc.** | | |
| 10.625% due 07/15/2027 | 1,282 | 519 |
| **Uber Technologies, Inc.** | | |
| 4.500% due 08/15/2029 | 2,865 | 2,461 |
| 7.500% due 05/15/2025 | 571 | 572 |
| **United Airlines 2019-2 Class AA Pass-Through Trust** | | |
| 2.700% due 05/01/2032 | 1,365 | 1,086 |
| **United Airlines 2020-1 Class A Pass-Through Trust** | | |
| 5.875% due 10/15/2027 | 24,502 | 23,679 |
| **Venture Global Calcasieu Pass LLC** | | |
| 3.875% due 08/15/2029 | 3,600 | 3,097 |
| 3.875% due 11/01/2033 | 15,900 | 12,790 |
| 4.125% due 08/15/2031 | 3,500 | 2,993 |
| **VOC Escrow Ltd.** | | |
| 5.000% due 02/15/2028 | 1,100 | 908 |
| **Western Midstream Operating LP** | | |
| 5.041% due 01/13/2023 | 1,048 | 1,043 |
| **Wynn Las Vegas LLC** | | |
| 5.250% due 05/15/2027 | 1,800 | 1,569 |
| **Wynn Macau Ltd.** | | |
| 5.125% due 12/15/2029 | 2,800 | 1,701 |
| 5.500% due 01/15/2026 | $ 6,500 | $ 4,517 |
| 5.500% due 10/01/2027 | 1,000 | 647 |
| 5.625% due 08/26/2028 | 1,198 | 734 |
| | | **537,719** |
| **UTILITIES 8.1%** | | |
| **Altice Financing S.A.** | | |
| 3.000% due 01/15/2028 EUR | 1,200 | 910 |
| 4.250% due 08/15/2029 | 3,510 | 2,666 |
| 5.750% due 08/15/2029 $ | 12,389 | 9,755 |
| **Altice France S.A.** | | |
| 8.125% due 02/01/2027 | 2,744 | 2,516 |
| **Charter Communications Operating LLC** | | |
| 3.900% due 06/01/2052 | 10,000 | 6,211 |
| 3.950% due 06/30/2062 | 3,500 | 2,055 |
| 4.400% due 12/01/2061 | 9,500 | 6,041 |
| 4.800% due 03/01/2050 | 3,818 | 2,709 |
| **Constellation Oil Services Holding S.A.** | | |
| 3.000% due 12/31/2026 (f) | 377 | 282 |
| **Directv Financing LLC** | | |
| 5.875% due 08/15/2027 | 7,200 | 6,498 |
| **DISH DBS Corp.** | | |
| 5.250% due 12/01/2026 | 11,110 | 9,673 |
| 5.750% due 12/01/2028 | 11,110 | 8,978 |
| **Enel Finance America LLC** | | |
| 7.100% due 10/14/2027 | 6,000 | 5,986 |
| **Enel Finance International NV** | | |
| 7.500% due 10/14/2032 | 4,700 | 4,714 |
| 7.750% due 10/14/2052 | 3,000 | 2,881 |
| **Gazprom PJSC Via Gaz Capital S.A.** | | |
| 2.250% due 11/22/2024 EUR | 100 | 62 |
| 2.949% due 01/24/2024 | 450 | 278 |
| 4.950% due 03/23/2027 $ | 1,800 | 963 |
| 4.950% due 02/06/2028 | 1,000 | 545 |
| 5.150% due 02/11/2026 | 5,700 | 3,550 |
| 7.288% due 08/16/2037 | 500 | 282 |
| 8.625% due 04/28/2034 | 2,372 | 1,340 |
| **Gazprom PJSC via Gaz Finance PLC** | | |
| 1.500% due 02/17/2027 EUR | 31,800 | 18,868 |
| 2.950% due 04/15/2025 | 5,000 | 2,842 |
| 2.950% due 01/27/2029 $ | 23,200 | 13,579 |
| **iHeartCommunications, Inc.** | | |
| 4.750% due 01/15/2028 | 36,300 | 31,726 |
| 6.375% due 05/01/2026 | 6,808 | 6,503 |
| 8.375% due 05/01/2027 | 6,911 | 6,220 |
| **Intelsat Jackson Holdings S.A.** | | |
| 6.500% due 03/15/2030 | 70,143 | 64,550 |
| **Netflix, Inc.** | | |
| 3.625% due 05/15/2027 EUR | 3,900 | 3,761 |
| 3.625% due 06/15/2030 | 18,776 | 16,893 |
| 3.875% due 11/15/2029 | 8,217 | 7,566 |
| 4.625% due 05/15/2029 | 7,600 | 7,343 |
| 4.875% due 04/15/2028 $ | 200 | 190 |
| 4.875% due 06/15/2030 | 2,900 | 2,689 |
| 5.375% due 11/15/2029 | 1,280 | 1,219 |
| 5.875% due 11/15/2028 | 300 | 298 |
| 6.375% due 05/15/2029 | 1,500 | 1,532 |
| **Noble Finance Co.** | | |
| 11.000% due 02/15/2028 (f) | 2,086 | 2,263 |
| **NPC Ukrenergo** | | |
| 6.875% due 11/09/2028 (h) | 1,200 | 215 |
| **Odebrecht Offshore Drilling Finance Ltd.** | | |
| 6.720% due 12/01/2022 | 20 | 20 |
| **Pacific Gas & Electric Co.** | | |
| 2.100% due 08/01/2027 | 1,910 | 1,572 |
| 2.500% due 02/01/2031 | 2,600 | 1,946 |
| 2.950% due 03/01/2026 | 8,630 | 7,643 |
| 3.000% due 06/15/2028 | 11,288 | 9,298 |
| 3.150% due 01/01/2026 | 15,753 | 14,202 |
| 3.250% due 06/15/2023 | $ 8,640 | $ 8,506 |
| 3.250% due 06/01/2031 | 3,800 | 2,962 |
| 3.300% due 03/15/2027 | 3,838 | 3,311 |
| 3.300% due 12/01/2027 | 14,666 | 12,450 |
| 3.300% due 08/01/2040 | 1,542 | 1,004 |
| 3.400% due 08/15/2024 | 6,570 | 6,251 |
| 3.450% due 07/01/2025 | 12,102 | 11,254 |
| 3.500% due 06/15/2025 | 8,068 | 7,510 |
| 3.500% due 08/01/2050 | 4,660 | 2,851 |
| 3.750% due 02/15/2024 | 10,188 | 9,882 |
| 3.750% due 07/01/2028 | 13,613 | 11,630 |
| 3.750% due 08/15/2042 | 418 | 266 |
| 3.850% due 11/15/2023 | 1,830 | 1,789 |
| 3.950% due 12/01/2047 | 2,500 | 1,617 |
| 4.000% due 12/01/2046 | 3,144 | 2,005 |
| 4.200% due 03/01/2029 | 9,900 | 8,600 |
| 4.250% due 08/01/2023 | 3,735 | 3,698 |
| 4.250% due 03/15/2046 | 5,219 | 3,483 |
| 4.300% due 03/15/2045 | 3,000 | 2,026 |
| 4.400% due 03/01/2032 | 7,300 | 6,119 |
| 4.450% due 04/15/2042 | 4,333 | 3,062 |
| 4.500% due 07/01/2040 | 39,210 | 29,308 |
| 4.500% due 12/15/2041 | 743 | 507 |
| 4.550% due 07/01/2030 | 50,195 | 44,022 |
| 4.600% due 06/15/2043 | 1,794 | 1,289 |
| 4.650% due 08/01/2028 | 100 | 88 |
| 4.750% due 02/15/2044 | 2,707 | 1,958 |
| 4.950% due 07/01/2050 | 25,950 | 19,397 |
| 5.250% due 03/01/2052 | 7,300 | 5,630 |
| **Petrobras Global Finance BV** | | |
| 6.250% due 12/14/2026 GBP | 6,234 | 6,833 |
| 6.625% due 01/16/2034 | 2,900 | 2,801 |
| **Petroleos de Venezuela S.A. (c)** | | |
| 5.375% due 04/12/2027 $ | 11,932 | 283 |
| 5.500% due 04/12/2037 | 10,372 | 236 |
| 6.000% due 05/16/2024 | 8,283 | 217 |
| 6.000% due 11/15/2026 | 13,183 | 300 |
| 9.000% due 11/17/2022 | 400 | 9 |
| 9.750% due 05/17/2035 | 4,730 | 112 |
| **Petroleos Mexicanos** | | |
| 2.750% due 04/21/2027 EUR | 1,200 | 883 |
| 5.950% due 01/28/2031 $ | 22,485 | 16,245 |
| 6.700% due 02/16/2032 | 79,356 | 60,145 |
| 6.950% due 01/28/2060 | 6,116 | 3,681 |
| 7.690% due 01/23/2050 | 1,570 | 1,026 |
| **PG&E Wildfire Recovery Funding LLC** | | |
| 4.263% due 06/01/2036 | 3,600 | 3,245 |
| 4.377% due 06/01/2039 | 3,990 | 3,479 |
| 4.451% due 12/01/2047 | 20,700 | 17,233 |
| 4.674% due 12/01/2051 | 3,600 | 3,096 |
| **Prosus NV** | | |
| 1.985% due 07/13/2033 (n) EUR | 5,600 | 3,340 |
| 2.085% due 01/19/2030 | 4,200 | 2,934 |
| 3.061% due 07/13/2031 $ | 11,900 | 8,004 |
| 4.193% due 01/19/2032 | 5,600 | 3,989 |
| 4.987% due 01/19/2052 | 4,700 | 2,925 |
| **Rio Oil Finance Trust Series 2014-1** | | |
| 9.250% due 07/06/2024 | 1,184 | 1,199 |
| **Rio Oil Finance Trust Series 2014-3** | | |
| 9.750% due 01/06/2027 | 554 | 573 |
| **Rio Oil Finance Trust Series 2018-1** | | |
| 8.200% due 04/06/2028 | 2,383 | 2,398 |
| **Southern California Edison Co.** | | |
| 4.875% due 03/01/2049 | 346 | 279 |
| **Sprint Capital Corp.** | | |
| 8.750% due 03/15/2032 | 2,200 | 2,585 |
| **Sprint Communications LLC** | | |
| 6.000% due 11/15/2022 | 3,934 | 3,940 |

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|---|---|---|---|
| **Sprint Corp.** | | | |
| 7.125% due 06/15/2024 | $ | 8,766 | $ 8,874 |
| 7.625% due 02/15/2025 | | 1,100 | 1,132 |
| 7.625% due 03/01/2026 | | 839 | 877 |
| 7.875% due 09/15/2023 | | 46,749 | 47,578 |
| **Sprint Spectrum Co. LLC** | | | |
| 4.738% due 03/20/2025 | | 2,425 | 2,392 |
| 5.152% due 03/20/2028 | | 2,758 | 2,685 |
| **System Energy Resources, Inc.** | | | |
| 2.140% due 12/09/2025 | | 6,100 | 5,475 |
| **T-Mobile USA, Inc.** | | | |
| 3.375% due 04/15/2029 | | 5,983 | 5,188 |
| 3.500% due 04/15/2031 | | 3,000 | 2,527 |
| **Topaz Solar Farms LLC** | | | |
| 4.875% due 09/30/2039 | | 5,450 | 4,610 |
| 5.750% due 09/30/2039 | | 7,731 | 7,363 |
| **Transocean Phoenix 2 Ltd.** | | | |
| 7.750% due 10/15/2024 | | 840 | 836 |
| **Transocean, Inc.** | | | |
| 7.500% due 01/15/2026 | | 1,228 | 1,040 |
| 8.000% due 02/01/2027 | | 2,983 | 2,423 |
| **United Group BV** | | | |
| 4.875% due 07/01/2024 | EUR | 565 | 535 |
| **Valaris Ltd.** | | | |
| 8.250% due 04/30/2028 (f) | $ | 2,483 | 2,446 |
| **Viasat, Inc.** | | | |
| 5.625% due 09/15/2025 | | 3,363 | 3,109 |
| 6.500% due 07/15/2028 | | 2,700 | 2,261 |
| **Windstream Escrow LLC** | | | |
| 7.750% due 08/15/2028 | | 11,607 | 10,076 |
| | | | **777,725** |
| **Total Corporate Bonds & Notes (Cost $2,522,029)** | | | **2,020,932** |
| **CONVERTIBLE BONDS & NOTES 0.4%** | | | |
| **Multiplan Corp.** | | | |
| 6.000% due 10/15/2027 (d) | | 5,700 | 3,933 |
| **Nationwide Building Society** | | | |
| 10.250% due 06/20/2166 | GBP | 7,405 | 9,571 |
| **Stichting AK Rabobank Certificaten** | | | |
| 6.500% due 03/29/2170 (e) | EUR | 30,963 | 28,971 |
| **Total Convertible Bonds & Notes (Cost $67,887)** | | | **42,475** |
| **MUNICIPAL BONDS & NOTES 0.2%** | | | |
| **Chicago, Illinois, Build America Bonds, Series 2010** | | | |
| 6.630% due 02/01/2035 | $ | 655 | 654 |
| 6.725% due 04/01/2035 | | 310 | 310 |
| 7.350% due 07/01/2035 | | 506 | 519 |
| **Chicago, Illinois, General Obligation Bonds, Series 2015** | | | |
| 7.750% due 01/01/2042 | | 130 | 131 |
| **Chicago, Illinois, General Obligation Bonds, Series 2017** | | | |
| 7.045% due 01/01/2029 | | 275 | 274 |
| **Commonwealth of Puerto Rico, General Obligation Bonds, Series 2021** | | | |
| 4.000% due 07/01/2037 | | 2,082 | 1,661 |
| **Commonwealth of Puerto Rico, General Obligation Bonds, Series 2022** | | | |
| 0.000% due 11/01/2043 | | 13,426 | 6,142 |
| **Golden State, California, Tobacco Securitization Corp. Revenue Bonds, Series 2021** | | | |
| 2.246% due 06/01/2029 | | 1,600 | 1,305 |
| 3.000% due 06/01/2046 | | 710 | 644 |
| **Puerto Rico Electric Power Authority, Build America Bonds, Series 2010 (c)** | | | |
| 6.050% due 07/01/2032 | | 800 | 604 |
| 6.125% due 07/01/2040 | $ | 3,000 | $ 2,265 |
| **Total Municipal Bonds & Notes (Cost $14,672)** | | | **14,509** |
| **U.S. GOVERNMENT AGENCIES 28.5%** | | | |
| **Fannie Mae** | | | |
| 2.614% due 05/25/2048 (g) | $ | 2,241 | 281 |
| 3.000% due 04/01/2037 | | 667 | 615 |
| 3.000% due 09/01/2049 | | 194 | 167 |
| 3.000% due 03/01/2050 | | 18,419 | 15,817 |
| 3.000% due 10/01/2051 | | 1,378 | 1,174 |
| 3.000% due 12/01/2051 | | 210 | 179 |
| 3.000% due 02/01/2052 | | 10,966 | 9,361 |
| 3.000% due 03/01/2052 | | 25,128 | 21,428 |
| 3.000% due 04/01/2052 | | 27,202 | 23,152 |
| 3.000% due 05/01/2052 | | 3,554 | 3,030 |
| 3.000% due 06/01/2052 | | 9,382 | 8,001 |
| 3.000% due 07/01/2052 | | 7,483 | 6,393 |
| 3.000% due 08/01/2052 | | 3,667 | 3,126 |
| 3.500% due 08/01/2042 | | 20 | 18 |
| 3.500% due 09/01/2047 | | 182 | 165 |
| 3.500% due 03/01/2048 | | 56 | 50 |
| 3.500% due 04/01/2051 | | 729 | 653 |
| 4.000% due 07/01/2040 | | 7 | 6 |
| 4.000% due 12/01/2041 | | 55 | 50 |
| 4.000% due 07/01/2042 | | 75 | 67 |
| 4.000% due 08/01/2042 | | 8 | 7 |
| 4.000% due 09/01/2042 | | 98 | 89 |
| 4.000% due 11/01/2045 | | 98 | 92 |
| 4.000% due 03/01/2047 | | 31 | 29 |
| 4.000% due 04/01/2047 | | 242 | 227 |
| 4.000% due 08/01/2047 | | 4,110 | 3,834 |
| 4.000% due 10/01/2047 | | 257 | 239 |
| 4.000% due 12/01/2047 | | 82 | 76 |
| 4.000% due 01/01/2048 | | 52 | 48 |
| 4.000% due 02/01/2048 | | 586 | 546 |
| 4.000% due 07/01/2048 | | 6,869 | 6,338 |
| 4.000% due 08/01/2048 | | 4,053 | 3,744 |
| 4.000% due 09/01/2048 | | 1,153 | 1,075 |
| 4.500% due 05/01/2033 | | 15 | 14 |
| 4.500% due 05/01/2035 | | 6 | 6 |
| 4.500% due 02/01/2038 | | 1 | 1 |
| 4.500% due 01/01/2041 | | 177 | 164 |
| 4.750% due 06/01/2033 | | 172 | 163 |
| 5.000% due 10/01/2035 | | 64 | 63 |
| 5.000% due 12/01/2035 | | 148 | 142 |
| 5.000% due 10/01/2036 | | 6 | 6 |
| 5.000% due 05/01/2038 | | 2 | 2 |
| 5.000% due 11/01/2039 | | 7 | 7 |
| 5.500% due 07/01/2033 | | 23 | 23 |
| 5.500% due 06/01/2035 | | 699 | 682 |
| 5.500% due 04/01/2036 | | 1 | 1 |
| 5.500% due 11/01/2036 | | 2 | 2 |
| 5.500% due 03/01/2037 | | 11 | 11 |
| 5.500% due 09/01/2037 | | 5 | 4 |
| 5.500% due 02/01/2038 | | 3 | 3 |
| 5.500% due 04/01/2038 | | 13 | 13 |
| 6.000% due 08/01/2031 | | 22 | 21 |
| 6.000% due 06/01/2032 | | 1 | 1 |
| 6.000% due 09/01/2039 | | 373 | 368 |
| 6.000% due 10/01/2047 | | 8 | 8 |
| 6.500% due 01/01/2037 | | 2 | 2 |
| 6.500% due 10/01/2037 | | 3 | 3 |
| 7.000% due 09/01/2031 | | 30 | 30 |
| 7.000% due 05/01/2037 | | 1 | 1 |
| **Fannie Mae, TBA (h)** | | | |
| 2.500% due 11/01/2052 | $ | 47,000 | $ 38,482 |
| 2.500% due 12/01/2052 | | 99,000 | 81,061 |
| 3.000% due 12/01/2052 | | 243,350 | 206,886 |
| 3.500% due 12/01/2052 | | 862,411 | 757,936 |
| 4.000% due 11/01/2052 | | 55,000 | 50,006 |
| 4.000% due 12/01/2052 | | 107,150 | 97,375 |
| 4.500% due 12/01/2052 | | 36,200 | 33,940 |
| **Freddie Mac** | | | |
| 3.000% due 05/01/2037 | | 1,902 | 1,753 |
| 3.000% due 11/01/2046 | | 63 | 54 |
| 3.000% due 12/01/2047 | | 1,956 | 1,692 |
| 3.000% due 03/01/2048 | | 111 | 96 |
| 3.000% due 04/01/2052 | | 154 | 132 |
| 3.000% due 07/01/2052 | | 164 | 140 |
| 3.138% due 06/15/2042 (g) | | 33 | 4 |
| 3.500% due 10/01/2039 | | 122 | 110 |
| 3.500% due 10/01/2047 | | 2,126 | 1,914 |
| 3.500% due 12/01/2047 | | 724 | 651 |
| 3.500% due 03/01/2048 | | 2,588 | 2,325 |
| 3.500% due 04/01/2048 | | 933 | 840 |
| 3.500% due 10/01/2048 | | 1,039 | 931 |
| 3.500% due 12/01/2048 | | 2,503 | 2,251 |
| 3.500% due 03/01/2049 | | 1,595 | 1,427 |
| 3.500% due 05/01/2051 | | 82 | 73 |
| 4.000% due 09/01/2033 | | 1 | 1 |
| 4.000% due 04/01/2047 | | 328 | 307 |
| 4.000% due 05/01/2047 | | 319 | 298 |
| 4.000% due 08/01/2047 | | 570 | 532 |
| 4.000% due 08/01/2048 | | 673 | 624 |
| 4.000% due 09/01/2048 | | 276 | 255 |
| 4.000% due 12/01/2048 | | 10,622 | 9,840 |
| 4.000% due 02/01/2049 | | 4,039 | 3,742 |
| 4.000% due 03/01/2049 | | 315 | 292 |
| 5.000% due 06/01/2034 | | 75 | 75 |
| 5.000% due 08/01/2035 | | 42 | 41 |
| 5.000% due 01/01/2037 | | 3 | 3 |
| 5.000% due 01/01/2038 | | 1 | 1 |
| 5.500% due 01/01/2035 | | 273 | 271 |
| 5.500% due 05/01/2037 | | 2 | 2 |
| 5.500% due 06/01/2037 | | 205 | 203 |
| 5.750% due 05/01/2037 | | 186 | 186 |
| 6.000% due 07/01/2037 | | 44 | 44 |
| **Ginnie Mae** | | | |
| 4.000% due 06/20/2041 | | 2 | 1 |
| 4.000% due 04/20/2047 | | 1,622 | 1,520 |
| 4.000% due 05/20/2047 | | 30,018 | 28,145 |
| 4.000% due 06/20/2047 | | 14,337 | 13,442 |
| 4.000% due 07/20/2047 | | 12,474 | 11,696 |
| 4.000% due 02/20/2048 | | 8,496 | 7,981 |
| 4.000% due 05/20/2049 | | 29,604 | 27,562 |
| 4.000% due 02/20/2050 | | 360 | 337 |
| 4.000% due 07/20/2050 | | 179 | 166 |
| 4.000% due 08/20/2050 | | 27 | 25 |
| 4.000% due 09/20/2050 | | 2,159 | 2,009 |
| 4.000% due 10/20/2050 | | 67,643 | 62,916 |
| 4.500% due 01/20/2040 | | 79 | 76 |
| 4.500% due 03/20/2040 | | 8 | 7 |
| 5.000% due 08/20/2030 | | 191 | 188 |
| 5.000% due 05/20/2040 | | 276 | 270 |
| 5.000% due 04/20/2041 | | 7 | 7 |
| 5.500% due 05/20/2038 | | 7 | 7 |
| 5.500% due 06/20/2038 | | 40 | 40 |
| 5.500% due 07/20/2038 | | 35 | 34 |
| 5.500% due 08/20/2038 | | 279 | 280 |
| 5.500% due 09/20/2038 | | 75 | 75 |
| 5.500% due 10/20/2038 | | 15 | 15 |

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|---|---|---|
| 5.500% due 01/20/2039 | $ 11 | $ 10 |
| 5.500% due 02/20/2039 | 43 | 43 |
| 5.500% due 09/20/2039 | 54 | 54 |
| 5.500% due 10/20/2039 | 9 | 9 |
| 5.500% due 11/20/2039 | 220 | 220 |
| 5.500% due 12/20/2039 | 25 | 24 |
| 5.500% due 01/20/2040 | 194 | 190 |
| 5.500% due 06/20/2040 | 245 | 252 |
| 5.500% due 07/20/2040 | 486 | 478 |
| **Ginnie Mae, TBA (h)** | | |
| 2.000% due 11/01/2052 | 19,000 | 15,613 |
| 2.500% due 11/01/2052 | 46,200 | 39,162 |
| 3.000% due 11/01/2052 | 133,720 | 116,451 |
| 3.000% due 12/01/2052 | 366,280 | 318,878 |
| 3.500% due 11/01/2052 | 85,700 | 76,721 |
| 4.000% due 11/01/2052 | 646,158 | 595,566 |
| 4.500% due 11/01/2052 | 4,000 | 3,792 |
| **Total U.S. Government Agencies (Cost $2,778,773)** | | **2,732,876** |
| **U.S. TREASURY OBLIGATIONS 9.9%** | | |
| **Treasury Inflation Protected Securities (i)** | | |
| 0.125% due 07/15/2024 | 64,736 | 63,127 |
| 0.125% due 10/15/2024 | 37,979 | 36,871 |
| 0.125% due 07/15/2030 | 52,802 | 47,150 |
| 0.125% due 01/15/2031 | 1,934 | 1,714 |
| 0.125% due 07/15/2031 | 7,337 | 6,471 |
| 0.250% due 07/15/2029 | 142,835 | 130,385 |
| 0.250% due 02/15/2050 | 21,151 | 14,090 |
| 0.375% due 07/15/2023 | 77,060 | 76,440 |
| 0.375% due 01/15/2027 | 5,694 | 5,383 |
| 0.375% due 07/15/2027 (p) | 1,526 | 1,441 |
| 0.500% due 04/15/2024 | 26,903 | 26,344 |
| 0.625% due 01/15/2024 | 20,195 | 19,866 |
| 0.625% due 07/15/2032 | 87,868 | 80,541 |
| 0.625% due 02/15/2043 | 2,834 | 2,238 |
| 0.750% due 07/15/2028 (p) | 33,456 | 31,853 |
| 0.750% due 02/15/2042 | 6,685 | 5,498 |
| 0.750% due 02/15/2045 | 18,237 | 14,515 |
| 0.875% due 01/15/2029 (p) | 61,077 | 58,186 |
| 0.875% due 02/15/2047 | 21,349 | 17,173 |
| 1.000% due 02/15/2046 | 11,500 | 9,605 |
| 1.000% due 02/15/2048 | 24,981 | 20,566 |
| 1.000% due 02/15/2049 (p) | 63,333 | 52,238 |
| 1.375% due 02/15/2044 | 3,304 | 3,014 |
| 2.125% due 02/15/2040 | 3,426 | 3,586 |
| 2.125% due 02/15/2041 | 1,893 | 1,978 |
| **U.S. Treasury Bonds** | | |
| 2.250% due 08/15/2046 | 100 | 68 |
| 2.750% due 08/15/2047 | 2,830 | 2,124 |
| 3.000% due 08/15/2048 | 155 | 123 |
| 3.000% due 02/15/2049 | 77 | 62 |
| 3.125% due 05/15/2048 | 180 | 146 |
| **U.S. Treasury Notes** | | |
| 1.625% due 02/15/2026 (p) | 2,200 | 2,013 |
| 2.000% due 02/15/2025 (p) | 11,021 | 10,430 |
| 2.000% due 08/15/2025 (p) | 1,400 | 1,310 |
| 2.000% due 11/15/2026 (p) | 800 | 731 |
| 2.250% due 11/15/2024 (p) | 12,300 | 11,766 |
| 2.250% due 02/15/2027 (p) | 28,000 | 25,740 |
| 2.375% due 05/15/2029 (p) | 32,200 | 28,832 |
| 2.625% due 02/15/2029 (p) | 5,000 | 4,555 |
| 2.750% due 08/15/2032 | 150,100 | 134,340 |
| 2.875% due 05/15/2032 | 290 | 263 |
| **Total U.S. Treasury Obligations (Cost $1,070,454)** | | **$ 952,776** |
| **MORTGAGE-BACKED SECURITIES 37.3%** | | |
| **Accredited Mortgage Loan Trust** | | |
| 4.531% due 07/25/2035 | $ 9,806 | 9,553 |
| 5.281% due 07/25/2035 (c) | 715 | 600 |
| **ACE Securities Corporation Home Equity Loan Trust** | | |
| 3.741% due 08/25/2036 | 3,949 | 3,723 |
| 4.381% due 01/25/2035 | 927 | 834 |
| 4.411% due 02/25/2034 | 3,077 | 3,003 |
| 4.486% due 08/25/2035 | 4,857 | 4,707 |
| **Adjustable Rate Mortgage Trust** | | |
| 4.536% due 08/25/2035 | 3,475 | 3,179 |
| **AFC Home Equity Loan Trust** | | |
| 4.396% due 06/25/2029 | 1,685 | 1,065 |
| **Alternative Loan Trust** | | |
| 2.721% due 08/25/2035 (c) | 417 | 345 |
| 3.623% due 08/25/2035 (c) | 466 | 418 |
| 3.679% due 09/20/2046 | 711 | 677 |
| 3.757% due 09/25/2034 | 992 | 896 |
| 3.909% due 03/20/2046 | 5,629 | 4,413 |
| 3.926% due 07/25/2046 | 59 | 276 |
| 3.946% due 07/25/2036 | 5,013 | 4,830 |
| 3.966% due 08/25/2046 (c) | 9,125 | 7,337 |
| 3.986% due 05/25/2036 | 13,102 | 11,058 |
| 4.086% due 12/25/2046 | 14,983 | 12,123 |
| 4.126% due 07/25/2036 | 20,327 | 17,524 |
| 4.129% due 12/20/2035 | 5,472 | 4,796 |
| 4.186% due 01/25/2036 | 3,183 | 2,709 |
| 5.500% due 06/25/2035 | 4,775 | 3,851 |
| 5.500% due 08/25/2035 (c) | 54 | 46 |
| 5.500% due 02/25/2036 (c) | 15 | 10 |
| 6.000% due 07/25/2037 (c) | 24,656 | 13,144 |
| 7.000% due 10/25/2037 | 29,569 | 11,237 |
| **Ameriquest Mortgage Securities Trust** | | |
| 4.096% due 04/25/2036 | 2,220 | 2,200 |
| 4.201% due 03/25/2036 | 27,500 | 24,984 |
| **Ameriquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates** | | |
| 4.058% due 09/25/2032 | 167 | 174 |
| 5.341% due 10/25/2034 | 9,913 | 9,213 |
| **Argent Mortgage Loan Trust** | | |
| 4.066% due 05/25/2035 | 20,545 | 18,224 |
| **Argent Securities Trust** | | |
| 3.946% due 04/25/2036 | 7,821 | 2,564 |
| **Argent Securities, Inc. Asset-Backed Pass-Through Certificates** | | |
| 4.258% due 09/25/2033 | 3,275 | 3,148 |
| 4.351% due 10/25/2035 | 36,400 | 31,894 |
| **Asset-Backed Funding Certificates Trust** | | |
| 3.806% due 10/25/2036 | 10,129 | 8,287 |
| 4.246% due 03/25/2035 | 13,129 | 12,529 |
| 4.321% due 06/25/2035 | 7,965 | 7,605 |
| **Asset-Backed Securities Corporation Home Equity Loan Trust** | | |
| 4.051% due 05/25/2036 (c) | 37,847 | 34,858 |
| **Atrium Hotel Portfolio Trust** | | |
| 4.842% due 06/15/2035 | 18,395 | 17,329 |
| **Austin Fairmont Hotel Trust** | | |
| 5.212% due 09/15/2032 | 3,000 | 2,839 |
| **Banc of America Alternative Loan Trust** | | |
| 3.921% due 01/25/2023 | 58 | 48 |
| 6.000% due 07/25/2046 (c) | 1,531 | 1,265 |
| **Banc of America Funding Trust** | | |
| 2.765% due 06/20/2036 | 4,196 | 3,366 |
| 3.104% due 02/20/2035 | 1,345 | 1,158 |
| 3.547% due 01/20/2047 (c) | 86 | 79 |
| **BCAP LLC Trust** | | |
| 4.578% due 04/26/2037 | 2,854 | 1,551 |
| 5.468% due 04/26/2036 | $ 4,966 | $ 2,780 |
| **Bear Stearns Adjustable Rate Mortgage Trust** | | |
| 3.889% due 11/25/2034 | 194 | 186 |
| **Bear Stearns Alternative-A Trust** | | |
| 3.926% due 04/25/2037 | 6,239 | 5,395 |
| 4.006% due 11/25/2046 | 7,446 | 5,656 |
| **Bear Stearns Asset-Backed Securities I Trust** | | |
| 3.014% due 05/25/2036 (g) | 8,798 | 274 |
| 3.826% due 02/25/2037 | 2,728 | 5,322 |
| 3.886% due 06/25/2047 | 6,300 | 5,936 |
| 3.986% due 05/25/2036 (c) | 8,798 | 3,108 |
| 4.126% due 04/25/2036 | 5,026 | 4,994 |
| 4.186% due 02/25/2036 (c) | 2,543 | 2,532 |
| 4.231% due 12/25/2035 | 713 | 711 |
| 4.606% due 06/25/2034 | 4,740 | 4,599 |
| 4.636% due 11/25/2035 (c) | 3,116 | 2,770 |
| 4.636% due 08/25/2037 | 16,968 | 15,068 |
| 4.666% due 12/25/2035 | 9,270 | 7,617 |
| **Bear Stearns Asset-Backed Securities Trust** | | |
| 5.500% due 11/25/2033 | 4,076 | 3,645 |
| **Bear Stearns Mortgage Funding Trust** | | |
| 3.986% due 02/25/2037 (c) | 5,216 | 4,574 |
| **Benchmark Mortgage Trust** | | |
| 3.509% due 09/15/2048 | 47,290 | 42,964 |
| 3.899% due 03/15/2062 | 9,775 | 7,396 |
| **BHP Trust** | | |
| 5.183% due 08/15/2036 | 10,500 | 9,864 |
| **BHP Trust 2019-BXHP** | | |
| 5.980% due 08/15/2036 | 33,656 | 31,477 |
| **BSST Mortgage Trust** | | |
| 6.226% due 02/15/2037 | 11,000 | 10,209 |
| 6.876% due 02/15/2037 | 24,700 | 22,811 |
| 7.876% due 02/15/2037 | 7,500 | 6,886 |
| **BX Trust** | | |
| 5.058% due 10/15/2036 | 16,400 | 15,169 |
| 5.299% due 10/15/2036 | 7,150 | 6,647 |
| 5.307% due 10/15/2036 | 25,610 | 23,263 |
| 7.787% due 07/15/2034 | 6,800 | 6,551 |
| **Canterbury Finance No.1 PLC** | | |
| 2.465% due 05/16/2056 | GBP 16,366 | 18,809 |
| **Capitalsource Real Estate Loan Trust** | | |
| 4.559% due 01/20/2037 | $ 11,122 | 10,055 |
| 4.659% due 01/20/2037 | 4,800 | 4,026 |
| 4.759% due 01/20/2037 | 2,700 | 1,781 |
| **CBA Commercial Small Balance Commercial Mortgage** | | |
| 6.040% due 01/25/2039 (c) | 657 | 600 |
| **Centex Home Equity Loan Trust** | | |
| 4.231% due 03/25/2035 | 3,661 | 3,593 |
| **Chase Mortgage Finance Trust** | | |
| 3.067% due 12/25/2035 (c) | 4,087 | 3,494 |
| **ChaseFlex Trust** | | |
| 3.886% due 07/25/2037 | 906 | 849 |
| **Chevy Chase Funding LLC Mortgage-Backed Certificates** | | |
| 3.946% due 03/25/2035 | 275 | 261 |
| **CIT Mortgage Loan Trust** | | |
| 4.936% due 10/25/2037 | 3,488 | 3,464 |
| 5.086% due 10/25/2037 | 28,585 | 26,870 |
| **Citigroup Commercial Mortgage Trust** | | |
| 0.283% due 03/10/2047 (g) | 25,400 | 85 |
| **Citigroup Mortgage Loan Trust** | | |
| 3.244% due 08/25/2036 | 15,928 | 6,599 |
| 3.291% due 08/25/2036 | 4,085 | 3,865 |
| 3.643% due 07/25/2037 (c) | 2,752 | 2,387 |
| 3.746% due 12/25/2036 | 10,148 | 5,769 |
| 3.866% due 12/25/2036 | 2,870 | 2,792 |
| 4.406% due 09/25/2037 | 13,629 | 11,184 |
| 7.250% due 05/25/2036 (c) | 9,326 | 4,866 |
| **Citigroup Mortgage Loan Trust, Inc.** | | |
| 4.621% due 05/25/2035 | 10,698 | 10,013 |

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|---|---|---|
| **Commercial Mortgage Trust** | | |
| 0.177% due 04/10/2047 (g) | $ 33,000 | $ 71 |
| 3.633% due 02/10/2037 | 10,000 | 8,866 |
| 6.563% due 12/15/2038 | 8,575 | 8,021 |
| **Conseco Finance Corp.** | | |
| 6.920% due 12/01/2030 | 1,202 | 1,209 |
| 7.500% due 03/01/2030 | 47,279 | 20,106 |
| 7.600% due 04/15/2026 | 4,963 | 1,468 |
| **Countrywide Asset-Backed Certificates** | | |
| 4.076% due 08/26/2033 | 219 | 210 |
| 5.461% due 05/25/2035 (c) | 4,282 | 4,166 |
| **Countrywide Home Loan Mortgage Pass-Through Trust** | | |
| 3.160% due 06/25/2034 | 1 | 1 |
| 3.411% due 03/25/2037 (c) | 3,708 | 3,175 |
| 3.573% due 10/20/2035 (c) | 4,532 | 4,091 |
| 3.638% due 11/25/2034 | 8 | 7 |
| 3.638% due 11/25/2037 | 4,696 | 4,243 |
| 5.500% due 11/25/2035 (c) | 6,050 | 3,437 |
| 6.000% due 07/25/2036 | 17,730 | 10,084 |
| 6.000% due 11/25/2037 | 3,719 | 2,127 |
| **Credit Suisse First Boston Mortgage Securities Corp.** | | |
| 6.036% due 01/25/2033 | 1,206 | 1,094 |
| **Credit Suisse Mortgage Capital** | | |
| 3.000% due 01/29/2036 | 544 | 527 |
| 3.000% due 06/27/2037 | 1,462 | 1,441 |
| 3.254% due 11/27/2036 | 11,043 | 12,537 |
| 8.810% due 10/26/2036 | 142 | 119 |
| **Credit Suisse Mortgage Capital Trust** | | |
| 0.000% due 01/25/2058 | 22 | 22 |
| 0.000% due 04/25/2058 (g) | 1 | 1 |
| 3.562% due 06/25/2050 | 45,723 | 38,011 |
| 3.592% due 01/25/2058 | 19,089 | 15,473 |
| 3.687% due 06/01/2050 | 43,560 | 43,645 |
| 3.951% due 04/25/2058 | 30,646 | 28,823 |
| 4.162% due 07/15/2032 | 5,200 | 4,902 |
| 4.412% due 07/15/2032 | 4,000 | 3,735 |
| 4.612% due 07/15/2032 | 2,400 | 2,217 |
| **Credit-Based Asset Servicing & Securitization LLC** | | |
| 7.480% due 03/25/2046 | 4,266 | 3,425 |
| **CWABS Asset-Backed Certificates Trust** | | |
| 3.726% due 06/25/2035 (c) | 1,577 | 1,411 |
| 3.726% due 06/25/2037 | 13,597 | 12,372 |
| 3.726% due 07/25/2037 (c) | 5,642 | 5,521 |
| 3.736% due 04/25/2047 (c) | 591 | 590 |
| 3.766% due 11/25/2047 | 3,747 | 4,091 |
| 3.806% due 08/25/2037 | 25,800 | 21,540 |
| 3.816% due 05/25/2037 (c) | 12,639 | 11,777 |
| 3.816% due 10/25/2047 | 8,007 | 7,871 |
| 3.836% due 02/25/2036 | 1,176 | 1,118 |
| 3.846% due 09/25/2046 | 5,600 | 5,278 |
| 4.006% due 01/25/2045 | 1,494 | 1,481 |
| 4.066% due 05/25/2036 | 9,800 | 8,062 |
| 4.066% due 03/25/2037 | 29,856 | 27,748 |
| 4.066% due 03/25/2047 (c) | 26,535 | 22,676 |
| 4.090% due 12/25/2034 | 4 | 4 |
| 4.111% due 08/25/2036 | 2,400 | 2,275 |
| 4.186% due 06/25/2036 | 1,830 | 1,811 |
| 4.246% due 04/25/2036 | 134 | 134 |
| 4.286% due 03/25/2036 (c) | 1,655 | 1,471 |
| 4.666% due 05/25/2036 (c) | 2,182 | 1,598 |
| 4.681% due 06/25/2035 | 8,400 | 7,850 |
| 5.161% due 11/25/2034 | 6,720 | 6,632 |
| 5.536% due 08/25/2035 | 3,000 | 2,806 |
| 5.633% due 06/25/2035 | 8,644 | 7,015 |
| **CWABS, Inc. Asset-Backed Certificates Trust** | | |
| 5.161% due 03/25/2035 | 5,500 | 5,295 |
| **CWHEQ Revolving Home Equity Loan Resuritization Trust** | | |
| 3.662% due 03/15/2030 | 319 | 321 |

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| **DBGS Mortgage Trust** | | |
| 6.063% due 10/15/2036 | $ 15,000 | $ 13,494 |
| **Deutsche Alternative-A Securities Mortgage Loan Trust** | | |
| 3.906% due 03/25/2037 | 9,717 | 5,282 |
| 3.916% due 08/25/2037 (c) | 20,298 | 17,099 |
| 4.086% due 09/25/2047 | 12,504 | 10,505 |
| **Deutsche Alternative-A Securities, Inc. Mortgage Loan Trust** | | |
| 3.344% due 10/25/2035 (c) | 9,297 | 8,166 |
| **Deutsche Mortgage & Asset Receiving Corp.** | | |
| 3.687% due 11/27/2036 | 1,560 | 1,538 |
| **Downey Savings & Loan Association Mortgage Loan Trust** | | |
| 3.670% due 10/19/2036 (c) | 7,566 | 6,370 |
| 4.080% due 10/19/2045 (c) | 524 | 540 |
| 4.140% due 09/19/2045 | 5,029 | 3,210 |
| **Dragon Finance BV** | | |
| 3.425% due 07/13/2023 GBP | 42 | 47 |
| **Ellington Loan Acquisition Trust** | | |
| 4.686% due 05/25/2037 $ | 1,199 | 1,148 |
| **EMC Mortgage Loan Trust** | | |
| 4.636% due 04/25/2042 (c) | 6,336 | 6,234 |
| **Encore Credit Receivables Trust** | | |
| 4.516% due 11/25/2035 | 6,510 | 6,069 |
| **Eurosail-UK PLC** | | |
| 2.994% due 09/13/2045 GBP | 4,277 | 4,522 |
| 3.174% due 06/13/2045 | 7,502 | 8,576 |
| **Extended Stay America Trust** | | |
| 6.263% due 07/15/2038 $ | 15,619 | 14,772 |
| **FBR Securitization Trust** | | |
| 4.261% due 10/25/2035 | 20,476 | 16,975 |
| 4.351% due 09/25/2035 | 7,500 | 7,210 |
| **First Franklin Mortgage Loan Trust** | | |
| 3.896% due 11/25/2036 | 59,328 | 48,481 |
| 3.906% due 04/25/2036 | 4,548 | 4,382 |
| 4.276% due 01/25/2036 | 24,773 | 22,503 |
| 4.291% due 05/25/2036 | 991 | 987 |
| 4.441% due 04/25/2035 | 3,265 | 3,094 |
| **First Horizon Alternative Mortgage Securities Trust (c)** | | |
| 1.414% due 05/25/2035 (g) | 1,263 | 45 |
| 4.086% due 05/25/2035 | 1,263 | 778 |
| **Fontainebleau Miami Beach Trust** | | |
| 3.963% due 12/10/2036 | 33,098 | 30,218 |
| **Fremont Home Loan Trust** | | |
| 3.866% due 02/25/2037 | 7,291 | 5,564 |
| 4.606% due 01/25/2035 | 6,493 | 5,493 |
| **Glen Securities Finance DAC** | | |
| 2.312% due 10/28/2038 EUR | 5,104 | 4,888 |
| 3.312% due 10/28/2038 | 3,828 | 3,609 |
| 4.112% due 10/28/2038 | 1,871 | 1,768 |
| **GMAC Commercial Mortgage Asset Corp.** | | |
| 5.456% due 03/10/2051 $ | 11,955 | 10,197 |
| **GreenPoint Mortgage Funding Trust** | | |
| 4.146% due 11/25/2045 | 52 | 39 |
| **Grifonas Finance No.1 PLC** | | |
| 1.264% due 08/28/2039 EUR | 629 | 577 |
| **GS Mortgage Securities Corporation Trust** | | |
| 3.419% due 10/10/2032 $ | 3,300 | 3,294 |
| 4.591% due 10/10/2032 | 8,215 | 7,807 |
| **GSAA Home Equity Trust** | | |
| 6.500% due 11/25/2037 (c) | 20 | 9 |
| **GSAMP Trust** | | |
| 3.726% due 03/25/2047 | 3,737 | 3,381 |
| 3.746% due 01/25/2037 | 17,397 | 10,437 |
| 3.906% due 05/25/2046 | 27 | 27 |
| 4.106% due 06/25/2036 | 12,650 | 12,077 |
| 4.231% due 11/25/2035 (c) | 6,223 | 5,394 |
| **GSMSC Resecuritization Trust** | | |
| 3.264% due 09/26/2036 | 3,896 | 2,571 |
| 5.270% due 04/26/2037 | 44,351 | 12,702 |

| | 額面金額（単位：千） | 時価（単位：千） |
|---|---|---|
| **GSR Mortgage Loan Trust** | | |
| 3.114% due 03/25/2037 (g) | $ 7,645 | $ 850 |
| 3.886% due 03/25/2037 | 7,645 | 1,066 |
| **HarborView Mortgage Loan Trust** | | |
| 3.720% due 12/19/2036 (c) | 852 | 773 |
| 4.040% due 02/19/2036 | 10,220 | 6,832 |
| 4.120% due 08/19/2045 | 7,922 | 6,040 |
| **Hawaii Hotel Trust** | | |
| 5.062% due 05/15/2038 | 2,000 | 1,885 |
| 5.572% due 05/15/2038 | 12,500 | 11,663 |
| **Home Equity Asset Trust** | | |
| 4.066% due 10/25/2036 | 23,475 | 14,259 |
| **Home Equity Mortgage Loan Asset-Backed Trust** | | |
| 3.726% due 11/25/2036 | 12,718 | 11,271 |
| 3.826% due 04/25/2037 | 13,304 | 8,939 |
| 3.946% due 06/25/2036 | 2,268 | 2,173 |
| 4.576% due 08/25/2035 | 5,221 | 5,105 |
| **HPLY Trust** | | |
| 5.412% due 11/15/2036 | 4,675 | 4,393 |
| 5.762% due 11/15/2036 | 26,212 | 24,505 |
| **HSI Asset Securitization Corp. Trust** | | |
| 3.961% due 05/25/2037 | 7,197 | 6,783 |
| **Impac CMB Trust** | | |
| 4.266% due 01/25/2035 | 8,673 | 8,121 |
| **Impac Secured Assets Corp.** | | |
| 4.146% due 03/25/2036 (c) | 9,496 | 7,723 |
| **Impac Secured Assets Trust** | | |
| 3.966% due 01/25/2037 | 2,319 | 1,979 |
| **IndyMac IMJA Mortgage Loan Trust** | | |
| 6.500% due 10/25/2037 | 8,443 | 4,701 |
| **IndyMac IMSC Mortgage Loan Trust** | | |
| 3.233% due 06/25/2037 (c) | 8,451 | 5,879 |
| **IndyMac INDX Mortgage Loan Trust** | | |
| 3.028% due 07/25/2037 | 19,688 | 16,877 |
| 3.067% due 03/25/2036 (c) | 4,133 | 3,166 |
| 3.119% due 04/25/2037 (c) | 6,885 | 5,810 |
| 3.244% due 04/25/2037 | 13,614 | 11,244 |
| 3.694% due 11/25/2036 (c) | 11,119 | 7,774 |
| 3.946% due 02/25/2037 (c) | 22,247 | 20,193 |
| 3.966% due 10/25/2036 | 5,035 | 2,338 |
| **INTOWN Mortgage Trust** | | |
| 7.061% due 08/15/2039 | 11,495 | 11,212 |
| **IXIS Real Estate Capital Trust** | | |
| 4.351% due 12/25/2035 | 1,930 | 1,924 |
| **Jefferies Resecuritization Trust** | | |
| 7.981% due 06/25/2047 (c) | 481 | 390 |
| **JPMorgan Alternative Loan Trust** | | |
| 2.905% due 03/25/2036 (c) | 307 | 256 |
| 4.146% due 04/25/2047 | 1,683 | 1,595 |
| 5.730% due 03/25/2036 (c) | 72 | 69 |
| **JPMorgan Chase Commercial Mortgage Securities Trust** | | |
| 4.262% due 12/15/2036 | 3,700 | 3,576 |
| 5.337% due 05/15/2047 | 197 | 182 |
| 5.512% due 09/15/2029 | 1,740 | 1,621 |
| 5.928% due 11/15/2038 | 16,193 | 14,801 |
| **JPMorgan Mortgage Acquisition Trust** | | |
| 3.856% due 08/25/2036 | 8,600 | 7,760 |
| 3.856% due 06/25/2037 | 34,606 | 32,426 |
| 3.866% due 06/25/2037 (c) | 22,826 | 19,350 |
| 3.991% due 05/25/2036 | 9,836 | 9,490 |
| 4.021% due 05/25/2036 | 17,725 | 16,685 |
| **JPMorgan Mortgage Trust (c)** | | |
| 3.295% due 01/25/2037 | 438 | 357 |
| 3.886% due 10/25/2035 | 4,004 | 2,929 |
| **JPMorgan Resecuritization Trust** | | |
| 3.225% due 02/26/2037 | 2,174 | 1,987 |
| **Kentmere No.2 PLC** | | |
| 0.000% due 01/28/2042 GBP | 9,500 | 3,409 |
| 0.870% due 01/28/2042 | 2,439 | 2,276 |

| | | 額面金額（単位：千） | 時価（単位：千） |
|---|---|---|---|
| 2.985% due 01/28/2042 | GBP | 54,421 | $ 59,356 |
| 3.585% due 01/28/2042 | | 5,693 | 6,121 |
| 3.935% due 01/28/2042 | | 4,066 | 4,360 |
| 4.385% due 01/28/2042 | | 2,439 | 2,609 |
| 5.185% due 01/28/2042 | | 1,626 | 1,741 |
| 7.185% due 01/28/2042 | | 3,252 | 3,345 |
| **Lansdowne Mortgage Securities No.1 PLC** | | | |
| 1.300% due 06/15/2045 | EUR | 3,120 | 2,944 |
| **Legacy Mortgage Asset Trust** | | | |
| 0.000% due 09/25/2059 (g) | $ | 621,026 | 3,092 |
| 0.000% due 09/25/2059 | | 18,314 | 5,964 |
| 3.000% due 09/25/2059 | | 107,358 | 100,159 |
| 4.040% due 09/25/2059 | | 129,610 | 94,743 |
| 5.382% due 01/28/2070 | | 33,490 | 33,407 |
| **Lehman XS Trust** | | | |
| 3.786% due 02/25/2037 (c) | | 13,119 | 11,256 |
| 3.966% due 09/25/2036 | | 5,858 | 4,627 |
| 3.966% due 12/25/2036 | | 11,465 | 8,775 |
| 4.106% due 02/25/2047 | | 22,721 | 20,159 |
| 5.286% due 10/25/2037 | | 13,965 | 12,686 |
| 6.500% due 06/25/2046 | | 4,809 | 3,783 |
| **Long Beach Mortgage Loan Trust** | | | |
| 3.966% due 02/25/2036 | | 5,414 | 4,396 |
| 3.966% due 03/25/2046 | | 33,650 | 12,211 |
| **Madison Avenue Manufactured Housing Contract Trust** | | | |
| 6.836% due 03/25/2032 | | 861 | 862 |
| **MASTR Adjustable Rate Mortgages Trust** | | | |
| 2.691% due 04/25/2034 | | 1 | 1 |
| **Mastr Asset-Backed Securities Trust** | | | |
| 3.806% due 11/25/2036 | | 26 | 15 |
| 4.141% due 01/25/2036 | | 7,500 | 6,672 |
| 4.736% due 08/25/2037 | | 15,101 | 12,413 |
| **Mastr Specialized Loan Trust** | | | |
| 4.306% due 02/25/2036 | | 5,342 | 4,147 |
| **MBRT** | | | |
| 5.062% due 11/15/2036 | | 6,435 | 6,167 |
| **Merrill Lynch First Franklin Mortgage Loan Trust** | | | |
| 6.586% due 10/25/2037 | | 13,033 | 12,145 |
| **Merrill Lynch Mortgage Investors Trust** | | | |
| 2.845% due 02/25/2033 | | 8 | 8 |
| 3.866% due 05/25/2037 | | 20,107 | 11,076 |
| 4.306% due 07/25/2034 | | 4,854 | 4,221 |
| 4.381% due 09/25/2035 | | 1,385 | 1,346 |
| 4.666% due 10/25/2035 | | 830 | 812 |
| **Morgan Stanley Asset-Backed Securities Capital I, Inc. Trust** | | | |
| 3.836% due 07/25/2036 | | 5,076 | 4,282 |
| 3.846% due 02/25/2037 | | 7,620 | 3,644 |
| 3.886% due 07/25/2036 | | 45,517 | 18,409 |
| 4.066% due 06/25/2036 | | 20,749 | 18,302 |
| 4.086% due 07/25/2036 | | 45,294 | 18,369 |
| 4.126% due 03/25/2036 | | 4,555 | 4,367 |
| 4.321% due 07/25/2035 | | 5,965 | 5,751 |
| 4.586% due 03/25/2033 | | 75 | 73 |
| 4.586% due 07/25/2037 | | 345 | 334 |
| **Morgan Stanley Bank of America Merrill Lynch Trust** | | | |
| 0.774% due 11/15/2052 (g) | | 132,167 | 3,646 |
| **Morgan Stanley Capital I Trust** | | | |
| 2.428% due 04/05/2042 | | 13,500 | 10,198 |
| 5.062% due 08/15/2033 | | 2,619 | 2,556 |
| 5.790% due 12/15/2023 | | 21,942 | 20,312 |
| 6.489% due 12/15/2023 | | 40,574 | 37,162 |
| **Morgan Stanley Capital I, Inc. Trust** | | | |
| 4.126% due 02/25/2036 (c) | | 18,209 | 17,982 |
| **Morgan Stanley Home Equity Loan Trust** | | | |
| 4.096% due 02/25/2036 | | 14,415 | 13,278 |
| **Morgan Stanley IXIS Real Estate Capital Trust** | | | |
| 4.046% due 07/25/2036 | | 10,169 | 4,363 |
| **Morgan Stanley Mortgage Loan Trust** | | | |
| 2.982% due 11/25/2037 | | 1,247 | 923 |
| 6.000% due 12/25/2035 (c) | $ | 481 | 199 |
| **Morgan Stanley Reremic Trust** | | | |
| 3.404% due 11/26/2036 | | 6,042 | 5,270 |
| **Mortgage Loan Trust** | | | |
| 5.370% due 03/25/2034 | | 3,310 | 2,983 |
| **Natixis Commercial Mortgage Securities Trust** | | | |
| 3.790% due 11/15/2032 | | 1,400 | 1,262 |
| 3.821% due 02/15/2039 | | 2,900 | 2,542 |
| 5.471% due 02/15/2033 | | 3,204 | 3,189 |
| **New York Mortgage Trust** | | | |
| 4.126% due 04/25/2035 | | 623 | 590 |
| **Newgate Funding PLC** | | | |
| 2.903% due 12/15/2050 | GBP | 18,103 | 19,644 |
| **Nomura Asset Acceptance Corporation Alternative Loan Trust** | | | |
| 5.034% due 05/25/2035 (c) | $ | 2,890 | 1,462 |
| **Nomura Home Equity Loan, Inc. Home Equity Loan Trust** | | | |
| 4.351% due 05/25/2035 | | 7,329 | 7,116 |
| 5.745% due 10/25/2036 (c) | | 21,971 | 5,648 |
| **Nomura Resecuritization Trust** | | | |
| 1.931% due 03/26/2037 | | 5,987 | 5,348 |
| **NovaStar Mortgage Funding Trust** | | | |
| 3.786% due 09/25/2037 | | 18,680 | 17,949 |
| 3.906% due 05/25/2036 | | 5,904 | 5,727 |
| 3.906% due 10/25/2036 | | 5,502 | 3,076 |
| 4.306% due 10/25/2035 | | 1,341 | 1,319 |
| **NYO Commercial Mortgage Trust** | | | |
| 5.408% due 11/15/2038 | | 30,000 | 27,559 |
| 5.958% due 11/15/2038 | | 14,400 | 12,906 |
| **Opteum Mortgage Acceptance Corporation Asset-Backed Pass-Through Certificates** | | | |
| 4.336% due 07/25/2035 | | 7,965 | 7,845 |
| **Option One Mortgage Loan Trust** | | | |
| 3.686% due 02/25/2037 | | 15,375 | 7,894 |
| 3.706% due 03/25/2037 | | 8,563 | 8,044 |
| 3.726% due 03/25/2037 | | 36,689 | 31,460 |
| **Park Place Securities, Inc. Asset-Backed Pass-Through Certificates** | | | |
| 4.321% due 09/25/2035 | | 3,107 | 2,974 |
| 4.366% due 09/25/2035 (c) | | 25,075 | 21,044 |
| **People's Financial Realty Mortgage Securities Trust** | | | |
| 3.746% due 09/25/2036 | | 26,527 | 5,363 |
| **Popular Asset-Backed Securities Mortgage Pass-Through Trust (c)** | | | |
| 3.622% due 07/25/2035 | | 9,601 | 6,963 |
| 3.896% due 11/25/2036 | | 15,163 | 12,154 |
| **Precise Mortgage Funding PLC** | | | |
| 0.000% due 12/12/2055 | GBP | 0 | 1,130 |
| **PRET LLC** | | | |
| 1.843% due 09/25/2051 | $ | 42,432 | 38,399 |
| **Quest Trust** | | | |
| 5.011% due 03/25/2035 | | 2,667 | 2,644 |
| **RAAC Trust** | | | |
| 4.291% due 02/25/2036 (c) | | 9,049 | 8,328 |
| 4.336% due 06/25/2047 | | 21,346 | 16,791 |
| **RBSGC Mortgage Loan Trust** | | | |
| 6.000% due 01/25/2037 (c) | | 2 | 2 |
| **Real Estate Asset Liquidity Trust** | | | |
| 2.419% due 06/12/2054 | CAD | 5,647 | 4,040 |
| **Renaissance Home Equity Loan Trust** | | | |
| 4.306% due 11/25/2034 | $ | 53 | 45 |
| 4.586% due 09/25/2037 | | 37 | 31 |
| 5.612% due 04/25/2037 | | 10,124 | 3,114 |
| 5.675% due 06/25/2037 (c) | | 3,910 | 1,207 |
| **Residential Accredit Securities Corporation Trust** | | | |
| 3.806% due 02/25/2037 | | 22,285 | 21,082 |
| 3.886% due 01/25/2037 | | 35,930 | 26,406 |
| 4.081% due 04/25/2036 | | 7,681 | 7,540 |
| 4.201% due 03/25/2036 | | 5,500 | 5,037 |
| 4.561% due 09/25/2035 | | 6,582 | 6,382 |
| 5.161% due 04/25/2034 | $ | 1,204 | $ 1,078 |
| **Residential Asset Mortgage Products Trust** | | | |
| 3.936% due 10/25/2036 | | 16,691 | 15,347 |
| 4.186% due 02/25/2036 | | 1,793 | 1,767 |
| 4.261% due 11/25/2035 | | 10,786 | 10,472 |
| 4.266% due 12/25/2035 | | 10,537 | 9,485 |
| 4.336% due 09/25/2035 | | 8,801 | 8,560 |
| **RESIMAC Bastille Trust** | | | |
| 4.073% due 09/05/2057 | | 1,612 | 1,612 |
| **Saxon Asset Securities Trust** | | | |
| 2.472% due 03/25/2035 (c) | | 506 | 490 |
| 5.336% due 12/25/2037 | | 3,000 | 2,779 |
| **Securitized Asset-Backed Receivables LLC Trust** | | | |
| 4.126% due 03/25/2036 | | 5,085 | 4,500 |
| 4.411% due 10/25/2035 | | 10,136 | 8,950 |
| 4.636% due 03/25/2035 | | 6,663 | 6,391 |
| **Sequoia Mortgage Trust** | | | |
| 3.889% due 05/20/2035 | | 1,334 | 1,144 |
| 4.009% due 06/20/2034 | | 26 | 23 |
| **Sestante Finance Srl** | | | |
| 1.722% due 07/23/2046 | EUR | 9,116 | 8,373 |
| **SFO Commercial Mortgage Trust** | | | |
| 5.812% due 05/15/2038 | $ | 885 | 792 |
| 6.312% due 05/15/2038 | | 22,000 | 19,666 |
| **SG Mortgage Securities Trust** | | | |
| 3.946% due 02/25/2036 | | 4,822 | 2,792 |
| 4.046% due 07/25/2036 | | 8,218 | 1,900 |
| **Shamrock Residential DAC** | | | |
| 1.793% due 12/24/2059 | EUR | 12,335 | 11,838 |
| **Soundview Home Loan Trust** | | | |
| 4.006% due 06/25/2036 (c) | $ | 7,737 | 6,348 |
| 4.051% due 06/25/2036 (c) | | 46,197 | 38,888 |
| 4.066% due 07/25/2036 | | 24,020 | 20,998 |
| 4.561% due 03/25/2036 | | 8,102 | 6,960 |
| **Specialty Underwriting & Residential Finance Trust** | | | |
| 4.561% due 12/25/2035 | | 830 | 804 |
| **SREIT Trust** | | | |
| 4.857% due 10/15/2038 | | 24,605 | 23,162 |
| 5.205% due 10/15/2038 | | 20,425 | 18,843 |
| **Stratton Mortgage Funding PLC** | | | |
| 3.546% due 09/25/2051 | GBP | 2,000 | 2,231 |
| **Structured Adjustable Rate Mortgage Loan Trust** | | | |
| 2.771% due 05/25/2035 (c) | $ | 56 | 43 |
| 3.133% due 06/25/2037 | | 2,004 | 1,830 |
| 3.810% due 07/25/2035 (c) | | 2,194 | 1,162 |
| 3.906% due 10/25/2035 | | 4,271 | 3,912 |
| 4.561% due 08/25/2035 | | 9,770 | 8,747 |
| **Structured Asset Investment Loan Trust** | | | |
| 3.736% due 06/25/2036 | | 6,701 | 6,423 |
| 4.306% due 04/25/2035 | | 4,464 | 4,381 |
| 4.386% due 02/25/2034 | | 14,796 | 14,296 |
| 4.786% due 12/25/2034 | | 2,867 | 2,823 |
| **Structured Asset Mortgage Investments II Trust** | | | |
| 4.006% due 09/25/2047 (c) | | 21,264 | 22,853 |
| 4.026% due 05/25/2036 | | 9,948 | 7,658 |
| 4.155% due 04/19/2035 | | 1,655 | 1,548 |
| **Structured Asset Mortgage Investments Trust** | | | |
| 4.140% due 09/19/2032 | | 20 | 19 |
| **Structured Asset Securities Corporation Mortgage Loan Trust** | | | |
| 3.716% due 05/25/2036 | | 6,031 | 5,827 |
| 3.836% due 05/25/2036 | | 3,750 | 3,064 |
| 3.846% due 04/25/2036 | | 51 | 51 |
| 3.896% due 07/25/2036 | | 17,559 | 17,049 |
| 3.906% due 10/25/2036 | | 2,804 | 1,925 |
| 4.086% due 04/25/2031 | | 8,945 | 8,768 |
| 4.516% due 11/25/2035 | | 9,825 | 9,781 |
| **Summerhill Residential** | | | |
| 0.000% due 03/24/2059 | EUR | 5 | 4 |
| 1.793% due 03/24/2059 | | 147,216 | 144,290 |

| | | 額面金額（単位：千） | 時価（単位：千） |
|---|---|---|---|
| 2.193% due 03/24/2059 | EUR | 22,011 | $ 21,535 |
| 2.743% due 03/24/2059 | | 17,746 | 17,350 |
| 3.343% due 03/24/2059 | | 14,202 | 13,785 |
| 4.593% due 03/24/2059 | | 8,521 | 8,256 |
| 5.943% due 03/24/2059 | | 4,256 | 4,123 |
| 6.500% due 03/24/2059 | | 6,568 | 5,512 |
| 6.943% due 03/24/2059 | | 4,256 | 4,125 |
| 7.000% due 03/24/2059 | | 35,506 | 27,651 |
| **Sutherland Commercial Mortgage Loans** | | | |
| 3.192% due 05/25/2037 | $ | 50 | 50 |
| **Taurus UK DAC** | | | |
| 2.637% due 06/22/2029 | GBP | 5,417 | 6,119 |
| **Terwin Mortgage Trust** | | | |
| 4.966% due 03/25/2035 | $ | 2,943 | 2,712 |
| **Tharaldson Hotel Portfolio Trust** | | | |
| 5.499% due 11/11/2034 | | 4,718 | 4,428 |
| **Towd Point Mortgage Trust** | | | |
| 3.750% due 09/25/2062 | | 104,988 | 97,533 |
| **Trinidad Mortgage Securities PLC** | | | |
| 3.110% due 01/24/2059 | GBP | 5,042 | 5,746 |
| **Truman Capital Mortgage Loan Trust** | | | |
| 3.846% due 03/25/2036 | $ | 849 | 838 |
| **Verus Securitization Trust** | | | |
| 4.474% due 04/25/2067 | | 32,656 | 30,704 |
| **Wachovia Mortgage Loan Trust** | | | |
| 4.276% due 10/25/2035 | | 3,180 | 2,781 |
| **WaMu Mortgage Pass-Through Certificates Trust** | | | |
| 4.306% due 01/25/2045 | | 412 | 370 |
| **Warwick Finance Residential Mortgages Number Three PLC** | | | |
| 0.000% due 12/21/2049 | GBP | 0 | 272 |
| 3.040% due 12/21/2049 | | 27,586 | 31,734 |
| 3.798% due 12/21/2049 | | 4,921 | 5,658 |
| 4.240% due 12/21/2049 | | 2,460 | 2,827 |
| 4.740% due 12/21/2049 | | 1,406 | 1,615 |
| 5.240% due 12/21/2049 | | 1,406 | 1,614 |
| 6.670% due 12/21/2049 | | 0 | 3,395 |
| **Washington Mutual Mortgage Pass-Through Certificates WMALT Trust (c)** | | | |
| 2.221% due 10/25/2046 | $ | 10,743 | 8,696 |
| 5.500% due 11/25/2035 | | 62 | 54 |
| **Wells Fargo Home Equity Asset-Backed Securities Trust** | | | |
| 4.006% due 03/25/2037 | | 794 | 769 |
| **Wells Fargo Home Equity Trust Mortgage Pass-Through Certificates** | | | |
| 4.186% due 04/25/2034 | | 3,873 | 3,657 |
| **Wells Fargo Mortgage-Backed Securities Trust** | | | |
| 4.464% due 10/25/2036 (c) | | 174 | 159 |
| **WFRBS Commercial Mortgage Trust** | | | |
| 0.423% due 03/15/2047 (g) | | 8,800 | 50 |
| **Total Mortgage-Backed Securities** | | | **3,574,196** |
| **(Cost $3,974,104)** | | | |
| **ASSET-BACKED SECURITIES 4.1%** | | | |
| **AASET Trust** | | | |
| 3.967% due 05/16/2042 | | 153 | 118 |
| **ALESCO Preferred Funding XI Ltd.** | | | |
| 4.054% due 12/23/2036 | | 5,000 | 4,306 |
| **American Homes 4 Rent Trust** | | | |
| 6.231% due 10/17/2036 | | 1,150 | 1,131 |
| **Arbor Realty Commercial Real Estate Notes Ltd.** | | | |
| 5.226% due 05/15/2037 | | 3,146 | 3,061 |
| **Auto Asset-Backed Securities Spanish Loans Fondo Titulizacion** | | | |
| 2.909% due 02/28/2032 | EUR | 2,000 | 1,928 |
| **BlueMountain CLO XXII Ltd.** | | | |
| 5.159% due 07/15/2031 | $ | 3,900 | 3,779 |
| **BPCRE Ltd.** | | | |
| 5.816% due 01/16/2037 | | 13,800 | 13,672 |
| 6.516% due 01/16/2037 | | 3,468 | 3,441 |
| 7.216% due 01/16/2037 | | 13,516 | 13,133 |
| **Cairn CLO III DAC** | | | |
| 2.688% due 10/20/2028 | EUR | 2,270 | $ 2,216 |
| **Cairn CLO VI DAC** | | | |
| 0.935% due 07/25/2029 | | 1,584 | 1,548 |
| **Castlelake Aircraft Securitization Trust** | | | |
| 4.125% due 06/15/2043 | $ | 1,461 | 1,281 |
| **Cologix Canadian Issuer LP** | | | |
| 4.940% due 01/25/2052 | CAD | 1,800 | 1,217 |
| **FAB CBO BV** | | | |
| 1.826% due 08/20/2080 (c) | EUR | 80 | 78 |
| **Gateway Casinos & Entertainment Ltd.** | | | |
| 5.000% due 03/12/2038 | CAD | 8,464 | 5,402 |
| **Goodgreen** | | | |
| 3.930% due 10/15/2053 | $ | 4,635 | 4,212 |
| **Harley Marine Financing LLC** | | | |
| 6.682% due 05/15/2043 | | 4,913 | 4,318 |
| **Humboldt Americas LLC** | | | |
| 0.000% due 11/30/2022 | COP | 62,570,000 | 12,281 |
| **Jubilee CLO DAC** | | | |
| 2.128% due 07/12/2028 | EUR | 87 | 86 |
| **KKR CLO 18 Ltd.** | | | |
| 5.134% due 07/18/2030 | $ | 1,792 | 1,755 |
| **LoanCore Issuer Ltd.** | | | |
| 4.712% due 07/15/2036 | | 2,350 | 2,253 |
| 4.712% due 11/15/2038 | | 19,100 | 18,319 |
| **METAL LLC** | | | |
| 4.581% due 10/15/2042 | | 11,855 | 5,958 |
| **MF1 LLC** | | | |
| 5.617% due 06/19/2037 | | 22,100 | 21,693 |
| 6.102% due 09/17/2037 | | 9,600 | 9,503 |
| 6.117% due 06/19/2037 | | 8,236 | 8,034 |
| **MMcapS Funding XVII Ltd.** | | | |
| 3.432% due 12/01/2035 | | 544 | 535 |
| **National Collegiate Student Loan Trust** | | | |
| 2.824% due 10/25/2033 | | 4,462 | 4,290 |
| **Navient Private Education Loan Trust** | | | |
| 4.312% due 11/15/2068 | | 1,550 | 1,487 |
| 5.562% due 12/15/2045 | | 3,003 | 3,027 |
| **Nelnet Student Loan Trust** | | | |
| 4.386% due 09/25/2065 | | 2,798 | 2,760 |
| **Rockford Tower Europe CLO DAC** | | | |
| 2.060% due 12/20/2031 | EUR | 12,800 | 12,324 |
| **Sapphire Aviation Finance I Ltd.** | | | |
| 4.250% due 03/15/2040 | $ | 17,848 | 13,603 |
| **Saranac CLO III Ltd.** | | | |
| 5.202% due 06/22/2030 | | 26,301 | 25,876 |
| **SMB Private Education Loan Trust** | | | |
| 0.000% due 02/16/2055 | | 3 | 6,208 |
| 3.940% due 02/16/2055 | | 25,092 | 23,095 |
| 4.241% due 02/16/2055 | | 25,092 | 24,319 |
| 4.550% due 02/16/2055 | | 8,414 | 7,696 |
| 4.950% due 02/16/2055 | | 2,185 | 1,977 |
| 5.950% due 02/16/2055 | | 3,907 | 3,591 |
| **Sound Point CLO XV Ltd.** | | | |
| 5.225% due 01/23/2029 | | 1,568 | 1,546 |
| **Taberna Preferred Funding I Ltd.** | | | |
| 4.218% due 07/05/2035 | | 3,362 | 3,064 |
| **Theorem Funding Trust** | | | |
| 6.060% due 12/15/2028 | | 8,372 | 8,224 |
| **Thunderbolt Aircraft Lease Ltd.** | | | |
| 4.212% due 05/17/2032 | | 472 | 399 |
| **TICP CLO III-2 Ltd.** | | | |
| 5.083% due 04/20/2028 | | 10,405 | 10,302 |
| **Tropic CDO V Ltd.** | | | |
| 4.399% due 07/15/2036 | | 10,258 | 9,745 |
| **TRTX Issuer Ltd.** | | | |
| 4.441% due 02/15/2039 | | 4,500 | 4,351 |
| **TruPS Financials Note Securitization Ltd.** | | | |
| 4.844% due 03/30/2039 | | 19,698 | 18,960 |
| 5.097% due 09/20/2039 | | 3,631 | 3,440 |
| **Upstart Pass-Through Trust** | | | |
| 3.800% due 04/20/2030 | $ | 27,081 | $ 25,314 |
| **Upstart Securitization Trust** | | | |
| 5.500% due 06/20/2032 | | 11,653 | 11,549 |
| **Venture XVII CLO Ltd.** | | | |
| 4.959% due 04/15/2027 | | 25,095 | 24,656 |
| **Venture XXI CLO Ltd.** | | | |
| 4.959% due 07/15/2027 | | 212 | 212 |
| **Total Asset-Backed Securities** | | | **397,273** |
| **(Cost $427,456)** | | | |
| **SOVEREIGN ISSUES 6.2%** | | | |
| **Abu Dhabi Government International Bond** | | | |
| 3.875% due 04/16/2050 | | 2,600 | 2,021 |
| **Argentina Government International Bond** | | | |
| 0.500% due 07/09/2030 | | 78,827 | 16,176 |
| 1.000% due 07/09/2029 | | 4,943 | 1,023 |
| 1.500% due 07/09/2035 | | 51,459 | 10,237 |
| 1.500% due 07/09/2046 | | 1,035 | 212 |
| 3.500% due 07/09/2041 | | 44,349 | 10,644 |
| 3.875% due 01/09/2038 | | 25,740 | 6,696 |
| **Argentina Treasury Bond BONCER (i)** | | | |
| 1.400% due 03/25/2023 | ARS | 591,348 | 6,042 |
| 1.450% due 08/13/2023 | | 289,924 | 2,603 |
| **Argentine Bonos del Tesoro** | | | |
| 15.500% due 10/17/2026 | | 49,200 | 36 |
| **Asian Development Bank** | | | |
| 4.700% due 03/12/2024 | MXN | 18,100 | 834 |
| **Australia Government Bond** | | | |
| 1.750% due 06/21/2051 | AUD | 38,100 | 14,846 |
| **Autonomous City of Buenos Aires Argentina** | | | |
| 69.966% due 02/22/2028 | ARS | 76,810 | 261 |
| 72.219% due 03/29/2024 | | 62,559 | 211 |
| **Colombia Government International Bond** | | | |
| 4.000% due 02/26/2024 | $ | 1,600 | 1,535 |
| **International Finance Corp.** | | | |
| 8.000% due 10/09/2023 | IDR | 12,600,000 | 816 |
| **Israel Government International Bond** | | | |
| 3.800% due 05/13/2060 | $ | 17,000 | 12,219 |
| 4.500% due 04/03/2120 | | 3,800 | 2,906 |
| **Letras de la Nacion Argentina con Ajuste por CER** | | | |
| 0.000% due 05/19/2023 | ARS | 2,281,600 | 10,433 |
| **Peru Government International Bond** | | | |
| 5.350% due 08/12/2040 | PEN | 749 | 134 |
| 5.400% due 08/12/2034 | | 862 | 168 |
| 5.940% due 02/12/2029 | | 38,611 | 8,704 |
| 6.150% due 08/12/2032 | | 32,985 | 7,080 |
| 6.350% due 08/12/2028 | | 32,430 | 7,582 |
| 6.950% due 08/12/2031 | | 327 | 76 |
| 8.200% due 08/12/2026 | | 80,750 | 20,935 |
| **Provincia de Buenos Aires** | | | |
| 72.723% due 04/12/2025 | ARS | 399,853 | 1,197 |
| **Romania Government International Bond** | | | |
| 1.750% due 07/13/2030 | EUR | 21,200 | 14,151 |
| 2.125% due 03/07/2028 | | 9,200 | 7,165 |
| 2.875% due 04/13/2042 | | 15,000 | 7,852 |
| **Russia Government International Bond** | | | |
| 4.250% due 06/23/2027 | $ | 28,400 | 14,200 |
| 4.375% due 03/21/2029 | | 200 | 90 |
| 4.750% due 05/27/2026 | | 23,800 | 11,900 |
| 4.875% due 09/16/2023 | | 2,200 | 1,606 |
| 5.100% due 03/28/2035 | | 3,200 | 1,408 |
| 5.250% due 06/23/2047 | | 82,400 | 39,552 |
| 5.625% due 04/04/2042 | | 37,000 | 18,500 |
| 5.875% due 09/16/2043 | | 13,200 | 6,864 |
| 7.150% due 11/12/2025 | RUB | 4,002,466 | 32,435 |
| 7.500% due 03/31/2030 | $ | 4,748 | 3,466 |
| 7.950% due 10/07/2026 | RUB | 1,564,954 | 12,682 |
| 12.750% due 06/24/2028 | $ | 4,012 | 2,739 |

| | | 額面金額（単位：千） | 時価（単位：千） |
|---|---|---|---|
| 14.730% due 04/24/2024 | RUB | 5,057,901 | $ 40,988 |
| **Serbia Government International Bond** | | | |
| 1.650% due 03/03/2033 | EUR | 4,900 | 2,877 |
| 3.125% due 05/15/2027 | | 4,434 | 3,744 |
| **South Africa Government International Bond** | | | |
| 8.000% due 01/31/2030 | ZAR | 61,300 | 2,865 |
| 8.250% due 03/31/2032 | | 73,300 | 3,285 |
| 8.750% due 02/28/2048 | | 34,700 | 1,427 |
| 8.875% due 02/28/2035 | | 52,400 | 2,328 |
| 10.500% due 12/21/2026 | | 2,153,900 | 122,824 |
| **State Agency of Roads of Ukraine** | | | |
| 6.250% due 06/24/2030 (h) | $ | 1,200 | 181 |
| **Turkey Government International Bond** | | | |
| 4.250% due 03/13/2025 | | 34,000 | 30,894 |
| 5.250% due 03/13/2030 | | 29,000 | 21,743 |
| 6.125% due 10/24/2028 | | 10,100 | 8,445 |
| 7.625% due 04/26/2029 | | 30,900 | 27,407 |
| **Turkiye Ihracat Kredi Bankasi A/S** | | | |
| 8.250% due 01/24/2024 | | 3,000 | 2,959 |
| **Ukraine Government International Bond** | | | |
| 4.375% due 01/27/2032 (h) | EUR | 1,658 | 262 |
| 7.750% due 09/01/2025 | $ | 4,390 | 951 |
| **United Kingdom Gilt** | | | |
| 1.250% due 07/31/2051 | GBP | 180 | 120 |
| 1.500% due 07/22/2047 | | 80 | 59 |
| 1.750% due 01/22/2049 | | 160 | 125 |
| 3.250% due 01/22/2044 | | 150 | 158 |
| 3.500% due 01/22/2045 | | 140 | 153 |
| **Venezuela Government International Bond (c)** | | | |
| 6.000% due 12/09/2049 | $ | 3,367 | 219 |
| 7.000% due 03/31/2038 | | 1,883 | 141 |
| 7.650% due 04/21/2025 | | 5,349 | 401 |
| 7.750% due 04/13/2024 | | 1,200 | 78 |
| 8.250% due 10/13/2024 | | 5,991 | 434 |
| 9.000% due 05/07/2023 | | 3,161 | 205 |
| 9.250% due 09/15/2027 | | 4,274 | 321 |
| 9.250% due 05/07/2028 | | 6,512 | 488 |
| 11.750% due 10/21/2026 | | 680 | 51 |
| 11.950% due 08/05/2031 | | 6,000 | 450 |
| **Total Sovereign Issues** | | | **596,820** |
| **(Cost $860,427)** | | | |

| | 株数 | |
|---|---|---|
| **COMMON STOCKS 1.3%** | | |
| **Cairo Mezz PLC** | 847,444 | 96 |
| **Clear Channel Outdoor Holdings, Inc.** | 5,292,182 | 7,568 |
| **Constellation Oil Services Holding S.A. (l)** | 421,249 | 46 |
| **Credit Suisse Group AG** | 601,156 | 2,492 |
| **Eurobank Ergasias Services & Holdings S.A.** | 10,169,333 | 10,040 |
| **iHeartMedia, Inc. Class A** | 1,246,745 | 10,323 |
| **iHeartMedia, Inc. Class B** | 967,427 | 7,209 |
| **Intelsat S.A. (l)** | 963,915 | 26,990 |
| **National Bank of Greece S.A.** | 102,570 | 372 |
| **Neiman Marcus Group Ltd. LLC (l)** | 151,112 | 27,423 |
| **Noble Corp. PLC** | 768,399 | 27,693 |
| **Stearns Holdings LLC** | 110,747 | 0 |
| **Voyager Aviation Holdings LLC** | 616 | 0 |
| **Westmoreland Mining Holdings LLC (l)** | 8,912 | $ 98 |
| **Total Common Stocks** | | **120,350** |
| **(Cost $176,368)** | | |
| **COMMERCIAL REAL ESTATE EQUITY 0.3%** | | |
| **CBL & Associates Properties, Inc.** | 6 | 172 |
| **Uniti Group, Inc.** | 110 | 850 |
| **VICI Properties, Inc.** | 760 | 24,350 |
| **Total Commercial Real Estate Equity** | | **25,372** |
| **(Cost $6,351)** | | |
| **EQUITY-LINKED SECURITIES 0.0%** | | |
| **Intelsat Jackson Holdings S.A.** | | |
| 12/31/2049 | 210 | 1,040 |
| **Total Equity-Linked Securities** | | **1,040** |
| **(Cost $0)** | | |
| **WARRANTS 0.0%** | | |
| **Intelsat S.A.** | | |
| 02/17/2027 | 26 | 91 |
| **Sequa Corp.** | | |
| 12/31/2049 | 10 | 8 |
| **Stearns Holdings LLC** | | |
| 12/31/2049 | 1 | 0 |
| **Windstream Services LLC** | | |
| 09/21/2055 | 226 | 3,732 |
| **Total Warrants** | | **3,831** |
| **(Cost $22,629)** | | |
| **PREFERRED SECURITIES 0.0%** | | |
| **Cayenne Aviation LLC** | | |
| 9.500% | 3,693 | 1,057 |
| **Sequa Corp.** | | |
| 15.000% | 1,418 | 1,828 |
| **Total Preferred Securities** | | **2,885** |
| **(Cost $2,292)** | | |

| | | 額面金額（単位：千） | |
|---|---|---|---|
| **SHORT-TERM INSTRUMENTS 11.0%** | | | |
| **COMMERCIAL PAPER 4.0%** | | | |
| **Federal Home Loan Bank** | | | |
| 3.060% due 01/03/2023 | $ | 104,700 | 104,703 |
| 3.060% due 01/04/2023 | | 77,700 | 77,702 |
| 3.070% due 01/06/2023 | | 98,700 | 98,701 |
| 3.070% due 01/10/2023 | | 98,600 | 98,607 |
| | | | **379,713** |
| **REPURCHASE AGREEMENTS (m) 6.2%** | | | 597,100 |
| **TIME DEPOSITS 0.6%** | | | |
| **Australia and New Zealand Banking Group Ltd.** | | | |
| 1.410% due 11/01/2022 | GBP | 276 | 318 |
| 1.620% due 11/01/2022 | AUD | 1,199 | 767 |
| 2.580% due 11/01/2022 | $ | 5,180 | 5,180 |
| **Bank of Nova Scotia** | | | |
| 2.580% due 11/01/2022 | | 427 | 427 |
| 2.810% due 11/01/2022 | CAD | 164 | 120 |
| **BNP Paribas Bank** | | | |
| (0.240%) due 11/01/2022 | CHF | 1 | 1 |
| 0.310% due 11/01/2022 | EUR | 1,602 | 1,583 |
| 0.420% due 11/01/2022 | DKK | 3 | 0 |
| 1.290% due 11/01/2022 | NOK | 562 | 54 |
| 1.620% due 11/01/2022 | AUD | 81 | 52 |
| 2.050% due 11/01/2022 | NZD | 509 | 296 |
| 5.150% due 11/01/2022 | ZAR | 8,091 | 440 |

| | | 額面金額（単位：千） | 時価（単位：千） |
|---|---|---|---|
| **Brown Brothers Harriman & Co.** | | | |
| (0.270%) due 11/01/2022 | ¥ | 132 | $ 1 |
| 0.310% due 11/01/2022 | EUR | 1 | 1 |
| 0.850% due 11/01/2022 | SEK | 1 | 0 |
| 2.580% due 11/01/2022 | $ | 3 | 3 |
| **Citibank N.A.** | | | |
| 2.580% due 11/01/2022 | | 4,337 | 4,337 |
| **DBS Bank Ltd.** | | | |
| 2.580% due 11/01/2022 | | 2,702 | 2,702 |
| **HSBC Bank PLC** | | | |
| 0.310% due 11/01/2022 | EUR | 558 | 551 |
| **JPMorgan Chase Bank N.A.** | | | |
| 2.580% due 11/01/2022 | $ | 5,782 | 5,782 |
| **MUFG Bank Ltd.** | | | |
| (0.270%) due 11/01/2022 | ¥ | 251,387 | 1,691 |
| **Royal Bank of Canada** | | | |
| 2.580% due 11/01/2022 | $ | 5,725 | 5,725 |
| 2.810% due 11/01/2022 | CAD | 129 | 94 |
| **Sumitomo Mitsui Banking Corp.** | | | |
| (0.270%) due 11/01/2022 | ¥ | 2 | 0 |
| 0.310% due 11/01/2022 | EUR | 12,088 | 11,947 |
| 1.410% due 11/01/2022 | GBP | 222 | 256 |
| 2.580% due 11/01/2022 | $ | 4,392 | 4,392 |
| **Sumitomo Mitsui Trust Bank Ltd.** | | | |
| (0.270%) due 11/01/2022 | ¥ | 44,520 | 300 |
| 1.410% due 11/01/2022 | GBP | 1,469 | 1,691 |
| 2.580% due 11/01/2022 | $ | 4,474 | 4,474 |
| | | | **53,185** |
| **U.S. TREASURY BILLS 0.3%** | | | |
| 2.759% due 11/25/2022 (k) | | 13,900 | 13,870 |
| 2.901% due 12/01/2022 (j)(r) | | 13,300 | 13,262 |
| | | | **27,132** |
| **Total Short-Term Instruments** | | | **1,057,130** |
| **(Cost $1,057,127)** | | | |
| **Total Investments in Securities (a) 126.3%** | | | **$ 12,119,648** |
| **(Cost $13,587,614)** | | | |
| **Financial Derivative Instruments (o)(q) (1.5%)** | | | **(148,626)** |
| **(Cost or Premiums, net $(32,050))** | | | |
| **Other Assets and Liabilities, net (24.8%)** | | | **(2,376,583)** |
| **Net Assets 100.0%** | | | **$ 9,594,439** |

## NOTES TO SCHEDULE OF INVESTMENTS:

* A zero balance may reflect actual amounts rounding to less than one thousand.
(a) The allocation of Total Investments by geographic region as of October 31, 2022 is 99.6% of Net Assets in the United States, 5.2% of Net Assets in the United Kingdom and other countries comprising of 21.5% of Net Assets in aggregate.
(b) All or portion of this amount represent unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding. See Note 4, Securities and Other Investments, in the Notes to Financial Statements for more information regarding unfunded loan commitments.
(c) Security is in default.
(d) Contingent convertible security.
(e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
(f) Payment in-kind security.
(g) Security is an Interest Only ("IO") or IO Strip.
(h) When-Issued security.
(i) Principal amount of security is adjusted for inflation.
(j) Coupon represents a yield to maturity.
(k) Coupon represents a weighted average yield to maturity.

### (l) RESTRICTED SECURITIES:

| 銘柄 | クーポン | 満期日 | 取得日 | コスト | 市場価格 | 対純資産比率 |
|---|---|---|---|---|---|---|
| Constellation Oil Services Holding S.A. | N/A | N/A | 06/10/2022 | $ 46 | $ 46 | 0.00% |
| Deutsche Bank AG | 3.035% | 05/28/2032 | 07/21/2021 | 717 | 493 | 0.01% |
| Intelsat S.A. | N/A | N/A | 08/02/2018 | 75,855 | 26,990 | 0.28% |
| Neiman Marcus Group Ltd. LLC | N/A | N/A | 09/25/2020 | 4,866 | 27,423 | 0.28% |
| Westmoreland Mining Holdings LLC | N/A | N/A | 03/26/2019 | 44 | 98 | 0.00% |
| WHLN FIRST MTG CO LEND 2 ASSET HOTEL | 6.768% | 02/09/2023 | 05/16/2018 | 40,918 | 40,899 | 0.43% |
| **Total Restricted Securities** | | | | **$ 122,446** | **$ 95,949** | **1.00%** |

## BORROWINGS AND OTHER FINANCING TRANSACTIONS

### (m) REPURCHASE AGREEMENTS:

| 取引相手 | 貸出金利 | 決済日 | 満期日 | 額面金額 | 担保債権 | 担保受取価値 | レポ価値 | レポ契約の受取[1] |
|---|---|---|---|---|---|---|---|---|
| BPS | 2.990% | 10/31/2022 | 11/01/2022 | $ 294,000 | U.S. Treasury Notes 1.875% due 08/31/2024 | | | |
| | | | | | U.S. Treasury Notes 2.250% due 11/15/2024 | $ (299,866) | $ 294,000 | $ 294,024 |
| JPS | 3.060% | 11/01/2022 | 11/02/2022 | 303,100 | U.S. Treasury Bonds 2.000% due 02/15/2050 | (308,258) | 303,100 | 303,126 |
| **Total Repurchase Agreements** | | | | | | **$ (608,124)** | **$ 597,100** | **$ 597,150** |

### REVERSE REPURCHASE AGREEMENTS:

| 取引相手 | 借入利率[3] | 借入日 | 満期日 | 借入元本[3] | リバースレポの支払 |
|---|---|---|---|---|---|
| JML | 0.500% | 10/14/2022 | TBD[2] | EUR (123) | $ (122) |
| **Total Reverse Repurchase Agreements** | | | | | **$ (122)** |

### CERTAIN TRANSFERS ACCOUNTED FOR AS SECURED BORROWINGS

| | 残存期間 | | | | |
|---|---|---|---|---|---|
| | オーバーナイト／継続 | 30日迄 | 31–90日 | 90日以上 | 合計 |
| **Reverse Repurchase Agreements** | | | | | |
| Non - U.S. Corporate Debt | $ 0 | $ 0 | $ 0 | $ (122) | $ (122) |
| **Total Reverse Repurchase Agreements** | **$ 0** | **$ 0** | **$ 0** | **$ (122)** | **$ (122)** |
| **Total Borrowings** | **$ 0** | **$ 0** | **$ 0** | **$ (122)** | **$ (122)** |
| **Payable for Reverse Repurchase Agreements** | | | | | **$ (122)** |

### BORROWINGS AND OTHER FINANCING TRANSACTIONS SUMMARY

The following is a summary by counterparty of the market value of Borrowings and Other Financing Transactions and collateral pledged/(received) as of October 31, 2022:

(n) Securities with an aggregate market value of $119 has been pledged as collateral under the terms of the following master agreements as of October 31, 2022.

| 取引相手 | レポ契約の受取 | リバースレポの支払 | 売付買戻取引の支払 | 空売りの支払 | 合計借入その他金融取引 | 担保の（受取）／差入れ | ネットエクスポージャー[4] |
|---|---|---|---|---|---|---|---|
| Global/Master Repurchase Agreement | | | | | | | |
| BPS | $ 294,024 | $ 0 | $ 0 | $ 0 | $ 294,024 | $ (299,866) | $ (5,842) |
| JML | 0 | (122) | 0 | 0 | (122) | 119 | (3) |
| JPS | 303,126 | 0 | 0 | 0 | 303,126 | (308,258) | (5,132) |
| **Total Borrowings and Other Financing Transactions** | **$ 597,150** | **$ (122)** | **$ 0** | **$ 0** | | | |

[1] Includes accrued interest.
[2] Open maturity reverse repurchase agreement.
[3] The average amount of borrowings outstanding during the period ended October 31, 2022 was $10,260 at a weighted average interest rate of (0.531%). Average borrowings may include sale-buyback transactions and reverse repurchase agreements, if held during the period.
[4] Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from borrowings and other financing transactions can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

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

### WRITTEN OPTIONS:

#### OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS

| 銘柄 | ストライクプライス | 満期日 | 契約数 | プレミアム | 市場価格 |
|---|---|---|---|---|---|
| Call - 3-Month SOFR December 2023 Futures | $ 98.000 | 12/15/2023 | 417 | $ (339) | $ (120) |
| Put - 3-Month SOFR December 2023 Futures | 96.500 | 12/15/2023 | 417 | (390) | (1,346) |
| **Total Written Options** | | | | **$ (729)** | **$ (1,466)** |

### FUTURES CONTRACTS:

| 銘柄 | 種類 | 限月 | 契約数 | 未実現評価（損）益 | 変動証拠金 資産 | 変動証拠金 負債 |
|---|---|---|---|---|---|---|
| 3-Month SOFR December Futures | Short | 03/2024 | 409 | $ 1,891 | $ 87 | $ 0 |
| 3-Month SOFR December Futures | Short | 03/2025 | 212 | 836 | 24 | 0 |
| 3-Month SOFR December Futures | Short | 03/2026 | 229 | 842 | 14 | 0 |
| 3-Month SOFR June Futures | Short | 09/2024 | 266 | 1,113 | 47 | 0 |
| 3-Month SOFR June Futures | Short | 09/2025 | 216 | 814 | 16 | 0 |
| 3-Month SOFR March Futures | Short | 06/2024 | 354 | 1,541 | 71 | 0 |
| 3-Month SOFR March Futures | Short | 06/2025 | 193 | 742 | 14 | 0 |
| 3-Month SOFR March Futures | Short | 06/2026 | 215 | 780 | 13 | 0 |
| 3-Month SOFR September Futures | Short | 12/2024 | 247 | 1,002 | 34 | 0 |
| 3-Month SOFR September Futures | Short | 12/2025 | 175 | 648 | 11 | 0 |
| Australia Government 10-Year Bond December Futures | Short | 12/2022 | 693 | 351 | 0 | (324) |
| U.S. Treasury 2-Year Note December Futures | Long | 12/2022 | 131 | (584) | 0 | (33) |
| U.S. Treasury 10-Year Note December Futures | Long | 12/2022 | 2,870 | (11,748) | 0 | (919) |
| U.S. Treasury 20-Year Bond December Futures | Short | 12/2022 | 712 | 10,773 | 256 | 0 |
| U.S. Treasury Ultra 10-Year Note December Futures | Long | 12/2022 | 3 | (28) | 0 | (1) |
| U.S. Treasury Ultra 30-Year Bond December Futures | Short | 12/2022 | 32 | 704 | 36 | 0 |
| **Total Futures Contracts** | | | | **$ 9,677** | **$ 623** | **$ (1,277)** |

### SWAP AGREEMENTS:

#### CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION[1]

| 参照エンティティ | 固定受取金利 | 満期日 | 2022年10月31日時点のインプライド クレジットスプレッド[2] | 想定元本[3] | 市場価格 | 未実現評価（損）益 | 変動証拠金 資産 | 変動証拠金 負債 |
|---|---|---|---|---|---|---|---|---|
| Airbus SE | 1.000% | 06/20/2028 | 1.325% | EUR 600 | $ (9) | $ (23) | $ 0 | $ 0 |
| AT&T, Inc. | 1.000% | 12/20/2022 | 0.772% | $ 9,200 | 14 | 3 | 1 | 0 |
| AT&T, Inc. | 1.000% | 06/20/2023 | 0.827% | 5,800 | 13 | 12 | 0 | 0 |
| AT&T, Inc. | 1.000% | 06/20/2024 | 1.088% | 18,700 | (4) | (5) | 0 | (4) |
| AT&T, Inc. | 1.000% | 12/20/2025 | 1.144% | 200 | (1) | (3) | 0 | (2) |
| AT&T, Inc. | 1.000% | 06/20/2026 | 1.184% | 400 | (2) | (8) | 0 | (2) |
| AT&T, Inc. | 1.000% | 06/20/2027 | 1.268% | 4,300 | (42) | (11) | 0 | (3) |
| Bank of America Corp. | 1.000% | 12/20/2022 | 0.459% | 10,400 | 19 | (56) | 0 | (2) |
| Barclays Bank PLC | 1.000% | 12/20/2022 | 0.735% | EUR 11,500 | 17 | (59) | 0 | (1) |

**CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION[1] (Cont.)**

| 参照エンティティ | 固定受取金利 | 満期日 | 2022年10月31日時点のインプライド クレジットスプレッド[2] | | 想定元本[3] | 市場価格 | 未実現評価（損）益 | 変動証拠金 資産 | 変動証拠金 負債 |
|---|---|---|---|---|---|---|---|---|---|
| Boeing Co. | 1.000% | 12/20/2024 | 1.265% | $ | 4,300 | $ (18) | $ 21 | $ 1 | $ 0 |
| Boeing Co. | 1.000% | 06/20/2025 | 1.383% | | 5,200 | (42) | 31 | 0 | 0 |
| Boeing Co. | 1.000% | 12/20/2025 | 1.463% | | 3,100 | (37) | 13 | 1 | 0 |
| Boeing Co. | 1.000% | 06/20/2026 | 1.522% | | 8,400 | (133) | (27) | 1 | 0 |
| Boeing Co. | 1.000% | 12/20/2026 | 1.567% | | 1,200 | (24) | (18) | 0 | (6) |
| Boeing Co. | 1.000% | 06/20/2027 | 1.642% | | 5,400 | (134) | 56 | 0 | 0 |
| Bombardier, Inc. | 5.000% | 06/20/2024 | 3.444% | | 900 | 26 | 58 | 0 | (18) |
| Bombardier, Inc. | 5.000% | 12/20/2024 | 3.705% | | 300 | 9 | 5 | 0 | (25) |
| Ford Motor Co. | 5.000% | 12/20/2022 | 1.571% | | 1,300 | 14 | (47) | 0 | (1) |
| Ford Motor Credit Co. LLC | 5.000% | 12/20/2022 | 1.531% | | 100 | 1 | (11) | 0 | (8) |
| Ford Motor Credit Co. LLC | 5.000% | 06/20/2024 | 2.628% | | 700 | 30 | 3 | 0 | 0 |
| Ford Motor Credit Co. LLC | 5.000% | 12/20/2024 | 2.784% | | 5,500 | 272 | (207) | 0 | 0 |
| Ford Motor Credit Co. LLC | 5.000% | 06/20/2025 | 2.961% | | 1,100 | 60 | 10 | 0 | (4) |
| Ford Motor Credit Co. LLC | 5.000% | 12/20/2025 | 3.082% | | 8,400 | 493 | 166 | 0 | (3) |
| Ford Motor Credit Co. LLC | 5.000% | 06/20/2026 | 3.226% | | 100 | 6 | 2 | 0 | (1) |
| Ford Motor Credit Co. LLC | 5.000% | 06/20/2027 | 3.471% | | 100 | 6 | 1 | 0 | (1) |
| General Electric Co. | 1.000% | 12/20/2023 | 0.512% | | 17,200 | 114 | 30 | 0 | (90) |
| General Motors Co. | 5.000% | 12/20/2026 | 1.906% | | 1,300 | 154 | (61) | 0 | (2) |
| Hess Corp. | 1.000% | 12/20/2026 | 1.026% | | 3,200 | 1 | 37 | 0 | (2) |
| Morgan Stanley | 1.000% | 12/20/2022 | 0.516% | | 2,400 | 5 | (12) | 0 | (12) |
| Rolls-Royce PLC | 1.000% | 12/20/2022 | 1.448% | EUR | 23,370 | 13 | (408) | 5 | 0 |
| Rolls-Royce PLC | 1.000% | 06/20/2025 | 2.758% | | 20,000 | (833) | 410 | 1 | 0 |
| Rolls-Royce PLC | 1.000% | 06/20/2026 | 3.397% | | 5,200 | (393) | 16 | 13 | 0 |
| Rolls-Royce PLC | 1.000% | 12/20/2026 | 3.611% | | 28,100 | (2,583) | (1,242) | 75 | 0 |
| Verizon Communications, Inc. | 1.000% | 12/20/2026 | 1.200% | $ | 2,500 | (16) | (72) | 0 | (15) |
| Verizon Communications, Inc. | 1.000% | 06/20/2027 | 1.274% | | 5,400 | (54) | (23) | 0 | (5) |
| Verizon Communications, Inc. | 1.000% | 12/20/2027 | 1.334% | | 5,000 | (68) | (9) | 0 | (2) |
| | | | | | | $ (3,126) | $ (1,428) | $ 98 | $ (209) |

**CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION[1]**

| 参照指標 | 固定受取金利 | 満期日 | | 想定元本[3] | 市場価格[4] | 未実現評価（損）益 | 変動証拠金 資産 | 変動証拠金 負債 |
|---|---|---|---|---|---|---|---|---|
| CDX.EM-28 Index | 1.000% | 12/20/2022 | $ | 29,325 | $ 29 | $ 455 | $ 0 | $ (1,452) |
| CDX.EM-29 Index | 1.000% | 06/20/2023 | | 52,275 | (136) | 1,235 | 0 | (2,990) |
| CDX.EM-30 Index | 1.000% | 12/20/2023 | | 35,445 | (254) | 847 | 0 | (1,821) |
| CDX.EM-31 Index | 1.000% | 06/20/2024 | | 19,350 | (194) | 557 | 0 | (848) |
| CDX.EM-32 Index | 1.000% | 12/20/2024 | | 8,670 | (134) | 231 | 0 | (470) |
| CDX.EM-34 Index | 1.000% | 12/20/2025 | | 46,828 | (3,099) | (1,409) | 0 | (2,210) |
| CDX.EM-35 Index | 1.000% | 06/20/2026 | | 92 | (5) | (2) | 0 | (5) |
| CDX.EM-36 Index | 1.000% | 12/20/2026 | | 142,140 | (8,376) | (2,270) | 0 | (9,444) |
| CDX.EM-37 Index | 1.000% | 06/20/2027 | | 1,372 | (99) | 14 | 0 | (14) |
| CDX.EM-38 Index | 1.000% | 12/20/2027 | | 52,700 | (4,306) | 70 | 0 | (195) |
| CDX.HY-34 Index | 5.000% | 06/20/2025 | | 3,094 | 73 | (37) | 259 | 0 |
| CDX.HY-35 Index | 5.000% | 12/20/2025 | | 990 | 28 | (59) | 0 | (1,483) |
| CDX.HY-36 Index | 5.000% | 06/20/2026 | | 59,499 | 1,658 | (3,943) | 0 | (1,503) |
| CDX.HY-37 Index | 5.000% | 12/20/2026 | | 13,068 | 346 | (383) | 715 | 0 |
| CDX.HY-38 Index | 5.000% | 06/20/2027 | | 207,504 | 2,763 | 6,570 | 0 | (2,749) |
| CDX.HY-39 Index | 5.000% | 12/20/2027 | | 412,200 | (725) | 13,687 | 0 | (2,623) |
| CDX.IG-37 Index | 1.000% | 12/20/2026 | | 300 | 3 | (4) | 0 | (6) |
| CDX.IG-38 Index | 1.000% | 06/20/2027 | | 111,500 | 962 | 511 | 112 | 0 |
| CDX.IG-39 Index | 1.000% | 12/20/2027 | | 186,500 | 1,039 | 982 | 0 | (212) |
| iTraxx Asia ex-Japan IG Series 38 Index | 1.000% | 12/20/2027 | | 40,400 | (2,222) | (771) | 0 | (124) |
| iTraxx Europe Crossover Series 38 Index | 5.000% | 12/20/2027 | EUR | 12,900 | (202) | 247 | 0 | (9) |
| iTraxx Europe Series 33 Index | 1.000% | 06/20/2025 | | 16,540 | 88 | (292) | 0 | (1) |
| iTraxx Europe Series 37 Index | 1.000% | 06/20/2027 | | 106,800 | (237) | (596) | 0 | (10) |
| iTraxx Europe Series 38 Index | 1.000% | 12/20/2027 | | 35,150 | (185) | 191 | 0 | (9) |
| | | | | | $ (13,185) | $ 15,831 | $ 1,086 | $ (28,178) |

INTEREST RATE SWAPS

| 変動金利の支払/受取 | 変動金利インデックス | 固定金利 | 満期日 | 想定元本 | 市場価格 | 未実現評価（損）益 | 変動証拠金 資産 | 変動証拠金 負債 |
|---|---|---|---|---|---|---|---|---|
| Pay[BA] | 3-Month USD-LIBOR | 1.270% | 11/04/2023 | $ 890,600 | $ (33,085) | $ (16,566) | $ 51 | $ 0 |
| Pay | 3-Month USD-LIBOR | 1.000% | 01/26/2024 | 26,500 | (1,225) | (1,225) | 0 | (2) |
| Pay[BA] | 3-Month USD-LIBOR | 1.700% | 03/06/2024 | 59,600 | (1,976) | (1,976) | 0 | (42) |
| Receive | 3-Month USD-LIBOR | 2.500% | 12/18/2024 | 62,500 | 2,602 | 5,305 | 115 | 0 |
| Receive | 3-Month USD-LIBOR | 1.300% | 03/16/2025 | 62,600 | 4,970 | 4,970 | 113 | 0 |
| Receive | 3-Month USD-LIBOR | 1.300% | 03/18/2025 | 62,600 | 4,967 | 4,967 | 113 | 0 |
| Receive | 3-Month USD-LIBOR | 2.000% | 06/20/2025 | 117,800 | 7,369 | 9,789 | 5,696 | 0 |
| Receive | 3-Month USD-LIBOR | 0.928% | 05/06/2026 | 25,800 | 3,019 | 3,019 | 51 | 0 |
| Receive | 3-Month USD-LIBOR | 0.940% | 06/08/2026 | 35,000 | 4,100 | 4,100 | 72 | 0 |
| Receive | 3-Month USD-LIBOR | 0.500% | 06/16/2026 | 251,400 | 33,694 | 29,844 | 535 | 0 |
| Receive | 3-Month USD-LIBOR | 1.030% | 06/17/2026 | 43,000 | 4,918 | 4,918 | 96 | 0 |
| Receive | 3-Month USD-LIBOR | 1.010% | 06/24/2026 | 39,800 | 4,577 | 4,577 | 85 | 0 |
| Receive | 3-Month USD-LIBOR | 1.250% | 12/15/2026 | 3,300 | 386 | 457 | 7 | 0 |
| Receive | 3-Month USD-LIBOR | 1.740% | 12/16/2026 | 15,800 | 1,535 | 1,535 | 42 | 0 |
| Pay | 3-Month USD-LIBOR | 1.380% | 01/04/2027 | 37,200 | (4,162) | (4,162) | 0 | (96) |
| Pay | 3-Month USD-LIBOR | 1.570% | 01/11/2027 | 21,300 | (2,219) | (2,219) | 0 | (46) |
| Pay | 3-Month USD-LIBOR | 1.570% | 01/12/2027 | 13,400 | (1,395) | (1,395) | 1,376 | 0 |
| Pay | 3-Month USD-LIBOR | 1.425% | 01/18/2027 | 25,400 | (2,807) | (2,807) | 0 | (53) |
| Pay | 3-Month USD-LIBOR | 1.443% | 01/18/2027 | 27,300 | (2,997) | (2,997) | 0 | (64) |
| Receive | 3-Month USD-LIBOR | 1.350% | 01/20/2027 | 19,000 | 2,159 | 2,159 | 38 | 0 |
| Pay | 3-Month USD-LIBOR | 1.418% | 01/20/2027 | 12,700 | (1,407) | (1,407) | 0 | (25) |
| Pay | 3-Month USD-LIBOR | 1.550% | 01/20/2027 | 84,500 | (8,905) | (8,609) | 0 | (175) |
| Receive | 3-Month USD-LIBOR | 1.560% | 02/05/2027 | 28,000 | 3,140 | 3,140 | 59 | 0 |
| Pay | 3-Month USD-LIBOR | 1.580% | 02/16/2027 | 26,400 | (2,946) | (2,946) | 0 | (57) |
| Receive | 3-Month USD-LIBOR | 1.450% | 02/17/2027 | 62,000 | 7,251 | 7,251 | 136 | 0 |
| Pay | 3-Month USD-LIBOR | 1.700% | 02/17/2027 | 248,100 | (26,478) | (25,534) | 0 | (537) |
| Receive | 3-Month USD-LIBOR | 1.420% | 02/24/2027 | 46,300 | 5,470 | 5,470 | 64 | 0 |
| Pay | 3-Month USD-LIBOR | 1.650% | 02/24/2027 | 154,200 | (16,767) | (16,204) | 0 | (174) |
| Pay | 3-Month USD-LIBOR | 2.500% | 12/20/2027 | 259,700 | (19,995) | (36,453) | 0 | (5,180) |
| Pay | 3-Month USD-LIBOR | 2.490% | 01/09/2028 | 190,500 | (14,750) | (26,747) | 23,869 | 0 |
| Pay | 3-Month USD-LIBOR | 1.280% | 03/24/2028 | 73,200 | (10,642) | (10,642) | 0 | (191) |
| Receive | 3-Month USD-LIBOR | 1.235% | 05/12/2028 | 13,100 | 1,952 | 1,952 | 34 | 0 |
| Pay | 3-Month USD-LIBOR | 0.500% | 06/16/2028 | 366,282 | (69,256) | (48,720) | 0 | (1,804) |
| Pay | 3-Month USD-LIBOR | 1.500% | 12/15/2028 | 29,662 | (4,285) | (4,953) | 0 | (90) |
| Receive | 3-Month USD-LIBOR | 1.500% | 01/12/2029 | 14,850 | 2,151 | 2,151 | 0 | (2,103) |
| Pay | 3-Month USD-LIBOR | 1.700% | 01/12/2029 | 54,000 | (7,201) | (6,991) | 6,855 | 0 |
| Pay | 3-Month USD-LIBOR | 1.518% | 01/20/2029 | 7,600 | (1,096) | (1,096) | 0 | (21) |
| Pay | 3-Month USD-LIBOR | 1.630% | 01/20/2029 | 10,600 | (1,461) | (1,461) | 0 | (29) |
| Pay | 3-Month USD-LIBOR | 1.630% | 01/26/2029 | 12,700 | (1,749) | (1,749) | 0 | (36) |
| Pay | 3-Month USD-LIBOR | 3.000% | 06/19/2029 | 275,100 | (17,133) | (48,950) | 0 | (6,856) |
| Receive | 3-Month USD-LIBOR | 1.750% | 01/23/2030 | 14,000 | 2,048 | 2,048 | 45 | 0 |
| Receive | 3-Month USD-LIBOR | 1.870% | 01/23/2030 | 14,000 | 1,940 | 1,940 | 44 | 0 |
| Receive | 3-Month USD-LIBOR | 1.610% | 02/28/2030 | 14,100 | 2,291 | 2,291 | 49 | 0 |
| Receive | 3-Month USD-LIBOR | 1.430% | 03/17/2030 | 31,300 | 5,469 | 5,469 | 107 | 0 |
| Receive | 3-Month USD-LIBOR | 1.250% | 06/17/2030 | 9,500 | 1,790 | 1,595 | 30 | 0 |
| Receive | 3-Month USD-LIBOR | 0.678% | 07/29/2030 | 12,400 | 2,911 | 2,911 | 38 | 0 |
| Receive | 3-Month USD-LIBOR | 0.674% | 08/05/2030 | 12,000 | 2,821 | 2,821 | 37 | 0 |
| Receive | 3-Month USD-LIBOR | 1.000% | 12/16/2030 | 7,588 | 1,640 | 1,587 | 25 | 0 |
| Pay | 3-Month USD-LIBOR | 0.750% | 06/16/2031 | 13,609 | (3,341) | (2,089) | 0 | (97) |
| Receive | 3-Month USD-LIBOR | 0.750% | 06/16/2031 | 335,400 | 82,108 | 55,541 | 1,387 | 0 |
| Receive | 3-Month USD-LIBOR | 1.450% | 07/16/2031 | 23,600 | 4,534 | 4,534 | 77 | 0 |
| Receive | 3-Month USD-LIBOR | 1.370% | 07/19/2031 | 10,500 | 2,085 | 2,085 | 34 | 0 |
| Receive | 3-Month USD-LIBOR | 1.360% | 07/20/2031 | 15,700 | 3,128 | 3,128 | 52 | 0 |
| Receive | 3-Month USD-LIBOR | 1.405% | 09/07/2031 | 25,500 | 5,180 | 5,180 | 0 | (4,940) |
| Pay | 3-Month USD-LIBOR | 1.500% | 10/05/2031 | 15,500 | (3,042) | (3,042) | 0 | (54) |
| Pay | 3-Month USD-LIBOR | 1.535% | 10/15/2031 | 15,400 | (2,982) | (2,982) | 0 | (51) |
| Pay | 3-Month USD-LIBOR | 1.535% | 10/22/2031 | 10,300 | (1,997) | (1,997) | 0 | (35) |
| Pay | 3-Month USD-LIBOR | 1.545% | 10/26/2031 | 10,300 | (1,990) | (1,990) | 0 | (35) |
| Pay | 3-Month USD-LIBOR | 1.735% | 01/12/2032 | 10,100 | (1,800) | (1,800) | 1,763 | 0 |
| Pay | 3-Month USD-LIBOR | 1.655% | 01/24/2032 | 12,700 | (2,350) | (2,350) | 0 | (42) |
| Pay | 3-Month USD-LIBOR | 1.768% | 02/02/2032 | 9,600 | (1,749) | (1,749) | 0 | (35) |
| Pay | 3-Month USD-LIBOR | 2.000% | 02/18/2032 | 23,000 | (3,795) | (3,795) | 0 | (84) |
| Receive | 3-Month USD-LIBOR | 1.500% | 06/21/2032 | 12,800 | 2,634 | 2,212 | 144 | 0 |
| Receive | 3-Month USD-LIBOR | 2.500% | 06/20/2048 | 7,900 | 1,673 | 2,768 | 148 | 0 |
| Receive | 3-Month USD-LIBOR | 1.910% | 10/17/2049 | 11,400 | 3,647 | 3,653 | 56 | 0 |
| Receive | 3-Month USD-LIBOR | 1.895% | 10/18/2049 | 11,400 | 3,679 | 3,644 | 62 | 0 |

INTEREST RATE SWAPS (Cont.)

| 変動金利の支払/受取 | 変動金利インデックス | 固定金利 | 満期日 | | 想定元本 | 市場価格 | 未実現評価（損）益 | 変動証拠金 資産 | 変動証拠金 負債 |
|---|---|---|---|---|---|---|---|---|---|
| Receive | 3-Month USD-LIBOR | 2.000% | 01/15/2050 | $ | 8,800 | $ 2,642 | $ 2,836 | $ 53 | $ 0 |
| Receive | 3-Month USD-LIBOR | 1.625% | 01/16/2050 | | 22,500 | 8,221 | 6,724 | 130 | 0 |
| Receive | 3-Month USD-LIBOR | 1.750% | 01/22/2050 | | 47,500 | 16,323 | 14,566 | 280 | 0 |
| Receive | 3-Month USD-LIBOR | 1.625% | 02/03/2050 | | 42,500 | 15,813 | 12,989 | 247 | 0 |
| Receive | 3-Month USD-LIBOR | 1.875% | 02/07/2050 | | 2,700 | 888 | 868 | 16 | 0 |
| Receive | 3-Month USD-LIBOR | 1.500% | 06/17/2050 | | 1,200 | 469 | 591 | 16 | 0 |
| Pay | 3-Month USD-LIBOR | 1.215% | 10/13/2050 | | 14,900 | (6,610) | (6,610) | 0 | (81) |
| Pay | 3-Month USD-LIBOR | 1.144% | 11/04/2050 | | 9,000 | (4,111) | (4,111) | 0 | (50) |
| Receive | 3-Month USD-LIBOR | 1.250% | 12/16/2050 | | 128,700 | 56,255 | 43,073 | 720 | 0 |
| Pay | 3-Month USD-LIBOR | 1.485% | 01/13/2051 | | 13,900 | (5,478) | (5,478) | 0 | (78) |
| Pay | 3-Month USD-LIBOR | 1.595% | 01/13/2051 | | 14,700 | (5,506) | (5,506) | 0 | (84) |
| Pay | 3-Month USD-LIBOR | 1.523% | 01/19/2051 | | 8,900 | (3,450) | (3,450) | 0 | (50) |
| Pay | 3-Month USD-LIBOR | 1.550% | 01/21/2051 | | 10,400 | (3,980) | (3,980) | 0 | (58) |
| Pay | 3-Month USD-LIBOR | 1.590% | 02/09/2051 | | 98,800 | (37,752) | (37,752) | 0 | (560) |
| Receive | 3-Month USD-LIBOR | 1.250% | 06/16/2051 | | 386,100 | 169,197 | 103,740 | 2,428 | 0 |
| Receive | 3-Month USD-LIBOR | 1.945% | 06/23/2051 | | 22,200 | 6,985 | 6,985 | 136 | 0 |
| Receive | 3-Month USD-LIBOR | 1.785% | 08/12/2051 | | 13,100 | 4,574 | 4,574 | 76 | 0 |
| Pay | 3-Month USD-LIBOR | 1.815% | 01/24/2052 | | 2,500 | (846) | (846) | 0 | (14) |
| Pay | 3-Month USD-LIBOR | 1.867% | 01/26/2052 | | 2,500 | (822) | (822) | 0 | (14) |
| Receive | 3-Month ZAR-SAJIBOR | 7.250% | 09/19/2023 | ZAR | 305,500 | (9) | 252 | 0 | (1) |
| Receive | 3-Month ZAR-SAJIBOR | 8.250% | 03/15/2024 | | 7,700 | (5) | 20 | 0 | 0 |
| Pay | 3-Month ZAR-SAJIBOR | 4.850% | 01/07/2026 | | 50,200 | (249) | (249) | 0 | (6) |
| Pay | 3-Month ZAR-SAJIBOR | 4.848% | 01/11/2026 | | 148,000 | (736) | (698) | 0 | (19) |
| Pay | 3-Month ZAR-SAJIBOR | 4.915% | 02/01/2026 | | 113,400 | (570) | (544) | 0 | (14) |
| Pay | 3-Month ZAR-SAJIBOR | 5.065% | 02/09/2026 | | 57,500 | (276) | (282) | 0 | (7) |
| Receive | 3-Month ZAR-SAJIBOR | 5.970% | 03/10/2026 | | 7,000 | 23 | 23 | 1 | 0 |
| Pay | 3-Month ZAR-SAJIBOR | 8.300% | 03/15/2027 | | 1,400 | 0 | (5) | 0 | 0 |
| Pay | 3-Month ZAR-SAJIBOR | 7.750% | 09/19/2028 | | 626,200 | (1,480) | (1,833) | 0 | (129) |
| Pay | 6-Month Australian Bank Bill | 4.750% | 06/18/2024 | AUD | 28,000 | 289 | (2,997) | 17 | 0 |
| Pay | 6-Month Australian Bank Bill | 3.250% | 12/17/2024 | | 39,200 | (431) | (3,440) | 27 | 0 |
| Pay | 6-Month Australian Bank Bill | 4.250% | 12/17/2024 | | 41,400 | 183 | (4,433) | 31 | 0 |
| Pay | 6-Month Australian Bank Bill | 3.500% | 06/17/2025 | | 38,850 | (345) | (3,937) | 33 | 0 |
| Pay | 6-Month Australian Bank Bill | 2.750% | 06/17/2026 | | 3,870 | (117) | (397) | 3 | 0 |
| Pay | 6-Month Australian Bank Bill | 3.000% | 03/21/2027 | | 313,890 | (9,622) | (37,946) | 577 | 0 |
| Receive | 6-Month EURIBOR | (0.453%) | 12/29/2023 | EUR | 4,300 | 164 | 164 | 14 | 0 |
| Receive | 6-Month EURIBOR | (0.425%) | 06/28/2024 | | 4,200 | 219 | 219 | 17 | 0 |
| Pay | 6-Month EURIBOR | 0.550% | 08/10/2024 | | 21,000 | (771) | (771) | 0 | (86) |
| Receive | 6-Month EURIBOR | (0.395%) | 12/30/2024 | | 1,900 | 132 | 132 | 10 | 0 |
| Receive | 6-Month EURIBOR | (0.363%) | 06/30/2025 | | 3,500 | 287 | 287 | 21 | 0 |
| Receive | 6-Month EURIBOR | (0.329%) | 12/30/2025 | | 2,300 | 224 | 224 | 16 | 0 |
| Receive | 6-Month EURIBOR | (0.294%) | 06/30/2026 | | 1,100 | 120 | 120 | 8 | 0 |
| Pay | 6-Month EURIBOR | 0.700% | 04/11/2027 | | 42,300 | (3,703) | (3,703) | 0 | (324) |
| Pay | 6-Month EURIBOR | 0.650% | 04/12/2027 | | 63,000 | (5,678) | (5,678) | 0 | (484) |
| Pay | 6-Month EURIBOR | 0.650% | 05/11/2027 | | 63,000 | (5,684) | (5,684) | 0 | (493) |
| Pay | 6-Month EURIBOR | 1.000% | 05/13/2027 | | 85,900 | (6,351) | (6,351) | 0 | (688) |
| Pay | 6-Month EURIBOR | 1.000% | 05/18/2027 | | 41,200 | (3,060) | (3,060) | 0 | (335) |
| Receive | 6-Month EURIBOR | (0.150%) | 03/18/2030 | | 123,000 | 25,299 | 21,738 | 1,365 | 0 |
| Receive | 6-Month EURIBOR | 0.150% | 06/17/2030 | | 26,800 | 5,078 | 5,097 | 320 | 0 |
| Pay | 6-Month EURIBOR | 2.000% | 09/21/2032 | | 194,130 | (16,717) | (19,530) | 0 | (2,775) |
| Receive[5] | 6-Month EURIBOR | 1.750% | 03/15/2033 | | 241,200 | 27,271 | 2,755 | 3,476 | 0 |
| Receive | 6-Month EURIBOR | 0.250% | 03/18/2050 | | 37,600 | 16,505 | 13,493 | 584 | 0 |
| Pay | Bank of Japan Uncollateralized Overnight Call Rate | 0.176% | 04/27/2027 | ¥ | 3,890,000 | (35) | (35) | 5 | 0 |
| Receive | Bank of Japan Uncollateralized Overnight Call Rate | (0.020%) | 09/20/2028 | | 67,650,000 | 10,497 | 8,911 | 0 | (220) |
| Receive | Bank of Japan Uncollateralized Overnight Call Rate | 0.000% | 03/15/2029 | | 75,360,000 | 13,062 | 12,318 | 0 | (145) |
| Receive | Bank of Japan Uncollateralized Overnight Call Rate | 0.400% | 06/15/2032 | | 6,300,000 | 511 | 502 | 0 | (20) |
| Receive | Bank of Japan Uncollateralized Overnight Call Rate | 0.500% | 03/15/2042 | | 3,350,000 | 1,990 | 968 | 0 | (110) |
| Receive | Bank of Japan Uncollateralized Overnight Call Rate | 0.711% | 04/27/2042 | | 1,020,000 | 347 | 347 | 0 | (36) |
| Pay | BRL-CDI-Compounded | 5.830% | 01/02/2023 | BRL | 165,400 | (551) | (555) | 0 | (6) |
| Pay | BRL-CDI-Compounded | 5.836% | 01/02/2023 | | 128,800 | (425) | (425) | 0 | (5) |
| Pay | BRL-CDI-Compounded | 5.855% | 01/02/2023 | | 42,900 | (137) | (137) | 0 | (2) |

INTEREST RATE SWAPS (Cont.)

| 変動金利の支払/受取 | 変動金利インデックス | 固定金利 | 満期日 | 想定元本 | 市場価格 | 未実現評価（損）益 | 変動証拠金 資産 | 変動証拠金 負債 |
|---|---|---|---|---|---|---|---|---|
| Receive | BRL-CDI-Compounded | 12.670% | 01/02/2023 | BRL 13,200 | $ 8 | $ 8 | $ 0 | $ 0 |
| Receive | BRL-CDI-Compounded | 12.690% | 01/02/2023 | 8,800 | 5 | 5 | 0 | 0 |
| Receive | BRL-CDI-Compounded | 12.740% | 01/02/2023 | 22,800 | 11 | 11 | 0 | 0 |
| Receive | BRL-CDI-Compounded | 12.750% | 01/02/2023 | 10,900 | 5 | 5 | 0 | 0 |
| Receive | BRL-CDI-Compounded | 12.760% | 01/02/2023 | 22,800 | 11 | 11 | 0 | 0 |
| Receive | BRL-CDI-Compounded | 12.900% | 01/02/2023 | 46,500 | 12 | 12 | 0 | 0 |
| Receive | BRL-CDI-Compounded | 12.930% | 01/02/2023 | 5,800 | 1 | 1 | 0 | 0 |
| Receive | BRL-CDI-Compounded | 12.939% | 01/02/2023 | 23,200 | 5 | 5 | 0 | 0 |
| Receive | BRL-CDI-Compounded | 12.946% | 01/02/2023 | 58,300 | 12 | 12 | 0 | 0 |
| Receive | BRL-CDI-Compounded | 12.960% | 01/02/2023 | 46,500 | 9 | 9 | 0 | 0 |
| Receive | BRL-CDI-Compounded | 12.970% | 01/02/2023 | 76,300 | 14 | 14 | 0 | 0 |
| Pay | BRL-CDI-Compounded | 11.140% | 01/02/2025 | 4,400 | (13) | (13) | 1 | 0 |
| Pay | BRL-CDI-Compounded | 11.160% | 01/02/2025 | 2,900 | (9) | (9) | 1 | 0 |
| Pay | BRL-CDI-Compounded | 11.350% | 01/02/2025 | 3,600 | (8) | (8) | 1 | 0 |
| Pay | BRL-CDI-Compounded | 12.000% | 01/02/2025 | 9,800 | 3 | 3 | 3 | 0 |
| Pay | BRL-CDI-Compounded | 12.080% | 01/02/2025 | 16,300 | 9 | 9 | 6 | 0 |
| Pay | BRL-CDI-Compounded | 12.140% | 01/02/2025 | 8,200 | 7 | 7 | 3 | 0 |
| Pay | BRL-CDI-Compounded | 12.145% | 01/02/2025 | 8,000 | 7 | 7 | 3 | 0 |
| Pay | BRL-CDI-Compounded | 12.160% | 01/02/2025 | 16,400 | 14 | 14 | 6 | 0 |
| Pay | BRL-CDI-Compounded | 11.220% | 01/04/2027 | 5,300 | (10) | (10) | 3 | 0 |
| Pay | BRL-CDI-Compounded | 11.245% | 01/04/2027 | 2,700 | (5) | (5) | 2 | 0 |
| Pay | BRL-CDI-Compounded | 11.260% | 01/04/2027 | 2,700 | (5) | (5) | 2 | 0 |
| Pay | BRL-CDI-Compounded | 11.700% | 01/04/2027 | 1,400 | 1 | 1 | 1 | 0 |
| Pay | BRL-CDI-Compounded | 11.715% | 01/04/2027 | 5,900 | 4 | 4 | 4 | 0 |
| Pay | BRL-CDI-Compounded | 11.870% | 01/04/2027 | 14,100 | 22 | 22 | 9 | 0 |
| Pay | IBMEXID | 7.880% | 12/27/2022 | MXN 780,300 | (180) | (1,753) | 0 | (495) |
| Pay | IBMEXID | 7.640% | 01/03/2023 | 31,200 | (8) | (63) | 0 | (17) |
| Pay | IBMEXID | 7.645% | 01/03/2023 | 49,400 | (13) | (100) | 0 | (27) |
| Pay | IBMEXID | 7.745% | 01/05/2023 | 33,200 | (9) | (73) | 0 | (19) |
| Pay | IBMEXID | 7.805% | 02/06/2023 | 76,600 | (30) | (193) | 0 | (35) |
| Pay | IBMEXID | 7.820% | 02/06/2023 | 37,700 | (15) | (96) | 0 | (17) |
| Pay | IBMEXID | 6.350% | 09/01/2023 | 39,100 | (71) | (68) | 0 | (4) |
| Receive | IBMEXID | 8.675% | 04/03/2024 | 851,700 | 1,060 | 1,060 | 64 | 0 |
| Receive | IBMEXID | 8.660% | 04/04/2024 | 352,700 | 442 | 442 | 0 | (2) |
| Receive | IBMEXID | 8.750% | 04/05/2024 | 265,800 | 317 | 317 | 0 | (1) |
| Pay | IBMEXID | 5.980% | 08/26/2024 | 11,300 | (41) | (30) | 0 | (1) |
| Pay | IBMEXID | 7.670% | 03/05/2025 | 662,400 | (1,588) | (3,527) | 0 | (361) |
| Pay | IBMEXID | 7.710% | 03/07/2025 | 435,800 | (1,024) | (2,353) | 0 | (240) |
| Pay | IBMEXID | 7.715% | 03/07/2025 | 433,300 | (1,016) | (2,342) | 0 | (239) |
| Pay | IBMEXID | 7.570% | 03/18/2025 | 612,000 | (1,563) | (3,107) | 0 | (357) |
| Pay | IBMEXID | 5.160% | 06/06/2025 | 39,200 | (209) | (209) | 4 | 0 |
| Pay | IBMEXID | 5.950% | 01/30/2026 | 104,300 | (531) | (365) | 0 | (12) |
| Receive | IBMEXID | 8.410% | 03/31/2027 | 102,000 | 174 | 174 | 7 | 0 |
| Receive | IBMEXID | 8.730% | 04/06/2027 | 108,200 | 121 | 121 | 8 | 0 |
| Receive | IBMEXID | 7.495% | 01/14/2032 | 52,800 | 298 | 82 | 7 | 0 |
| Receive | IBMEXID | 7.498% | 01/15/2032 | 218,400 | 1,231 | 335 | 29 | 0 |
| Receive | IBMEXID | 8.732% | 03/30/2032 | 54,100 | 95 | 95 | 6 | 0 |
| Receive | IBMEXID | 8.701% | 03/31/2032 | 127,000 | 236 | 236 | 14 | 0 |
| Receive[5] | Secured Overnight Financing Rate | 2.450% | 12/20/2024 | $ 428,400 | 7,067 | 7,097 | 310 | 0 |
| Receive[5] | Secured Overnight Financing Rate | 2.350% | 01/17/2025 | 214,000 | 3,597 | 3,574 | 123 | 0 |
| Receive[5] | Secured Overnight Financing Rate | 1.600% | 01/16/2026 | 167,700 | 7,043 | 4,909 | 161 | 0 |
| Receive[5] | Secured Overnight Financing Rate | 2.300% | 01/17/2026 | 120,700 | 3,552 | 3,526 | 118 | 0 |
| Pay | Secured Overnight Financing Rate | 1.620% | 04/18/2027 | 26,900 | (2,682) | (2,682) | 0 | (53) |
| Pay | Secured Overnight Financing Rate | 1.783% | 04/22/2027 | 20,100 | (1,860) | (1,860) | 0 | (40) |
| Pay | Secured Overnight Financing Rate | 1.788% | 05/03/2027 | 20,600 | (1,921) | (1,921) | 0 | (41) |
| Pay | Secured Overnight Financing Rate | 1.000% | 06/15/2027 | 51,050 | (6,742) | (5,892) | 0 | (102) |
| Receive | Secured Overnight Financing Rate | 1.000% | 06/15/2027 | 68,850 | 9,089 | 6,794 | 134 | 0 |
| Pay | Secured Overnight Financing Rate | 2.850% | 08/30/2027 | 24,600 | (1,258) | (1,258) | 0 | (52) |
| Pay | Secured Overnight Financing Rate | 3.050% | 09/07/2027 | 12,500 | (529) | (529) | 0 | (27) |
| Pay | Secured Overnight Financing Rate | 2.955% | 10/04/2027 | 25,100 | (1,186) | (1,186) | 0 | (54) |
| Pay | Secured Overnight Financing Rate | 1.618% | 02/09/2029 | 4,800 | (600) | (600) | 0 | (12) |
| Pay | Secured Overnight Financing Rate | 1.000% | 06/15/2029 | 6,100 | (1,054) | (889) | 0 | (16) |
| Receive | Secured Overnight Financing Rate | 1.000% | 06/15/2029 | 97,910 | 16,882 | 12,514 | 257 | 0 |
| Pay | Secured Overnight Financing Rate | 1.750% | 06/15/2029 | 59,920 | (7,531) | (3,814) | 8 | (131) |
| Pay | Secured Overnight Financing Rate | 3.050% | 09/08/2029 | 12,400 | (619) | (619) | 0 | (36) |
| Pay | Secured Overnight Financing Rate | 3.100% | 09/09/2029 | 12,400 | (581) | (581) | 0 | (36) |

**INTEREST RATE SWAPS (Cont.)**

| 変動金利の支払/受取 | 変動金利インデックス | 固定金利 | 満期日 | 想定元本 | 市場価格 | 未実現評価（損）益 | 変動証拠金 資産 | 変動証拠金 負債 |
|---|---|---|---|---|---|---|---|---|
| Pay | Secured Overnight Financing Rate | 1.650% | 02/08/2032 | $ 16,100 | $ (2,658) | $ (2,658) | $ 0 | $ (59) |
| Pay | Secured Overnight Financing Rate | 1.730% | 02/24/2032 | 15,200 | (2,426) | (2,426) | 0 | (40) |
| Pay | Secured Overnight Financing Rate | 1.765% | 03/16/2032 | 5,300 | (839) | (839) | 0 | (19) |
| Receive | Secured Overnight Financing Rate | 2.385% | 06/08/2032 | 10,400 | 1,172 | 1,172 | 37 | 0 |
| Pay | Secured Overnight Financing Rate | 1.250% | 06/15/2032 | 55,640 | (11,615) | (6,902) | 0 | (187) |
| Receive | Secured Overnight Financing Rate | 1.250% | 06/15/2032 | 45,970 | 9,556 | 7,800 | 711 | 0 |
| Pay | Secured Overnight Financing Rate | 1.750% | 06/15/2032 | 78,300 | (13,027) | (8,752) | 0 | (273) |
| Pay | Secured Overnight Financing Rate | 3.050% | 09/06/2032 | 18,800 | (1,153) | (1,153) | 0 | (71) |
| Receive | Secured Overnight Financing Rate | 1.750% | 06/15/2052 | 96,100 | 29,365 | 20,305 | 559 | 0 |
| Receive[5] | Sterling Overnight Interbank Average Rate | 2.000% | 03/15/2033 | GBP 75,300 | 12,646 | 756 | 576 | 0 |
| Pay | Sterling Overnight Interbank Average Rate | 1.096% | 02/14/2052 | 5,500 | (2,546) | (2,546) | 0 | (1) |
| Pay | Sterling Overnight Interbank Average Rate | 1.060% | 02/21/2052 | 2,500 | (1,178) | (1,178) | 0 | 0 |
| Pay | Sterling Overnight Interbank Average Rate | 1.101% | 02/21/2052 | 2,500 | (1,155) | (1,155) | 0 | 0 |
| Pay | Sterling Overnight Interbank Average Rate | 1.175% | 02/28/2052 | 5,200 | (2,322) | (2,322) | 0 | 0 |
| Receive[5] | Sterling Overnight Interbank Average Rate | 2.000% | 03/15/2053 | 5,500 | 1,483 | (202) | 6 | 0 |
| Receive | UK Retail Price Index | 0.000% | 09/15/2031 | 34,900 | (4,293) | (4,113) | 540 | 0 |
| Receive | UK Retail Price Index | 0.000% | 10/15/2031 | 46,300 | (4,995) | (4,935) | 719 | 0 |
| Receive | UK Retail Price Index | 0.000% | 11/15/2031 | 23,300 | (2,178) | (1,926) | 380 | 0 |
| | | | | | $ 227,206 | $ (11,119) | $ 58,955 | $ (32,925) |
| **Total Swap Agreements** | | | | | **$ 210,895** | **$ 3,284** | **$ 60,139** | **$ (61,312)** |

**FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED SUMMARY**

The following is a summary of the market value and variation margin of Exchange-Traded or Centrally Cleared Financial Derivative Instruments as of October 31, 2022:

**(p) Securities with an aggregate market value of $98,845 and cash of $171,779 have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of October 31, 2022. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.**

| | 金融派生商品資産 | | | | 金融派生商品負債 | | | |
|---|---|---|---|---|---|---|---|---|
| | 市場価格 | 変動証拠金資産 | | | 市場価格 | 変動証拠金負債 | | |
| | 買いオプション | 先物 | スワップ | 合計 | 売りオプション | 先物 | スワップ | 合計 |
| **Total Exchange-Traded or Centrally Cleared** | **$ 0** | **$ 623** | **$ 60,139** | **$ 60,762** | **$ (1,466)** | **$ (1,277)** | **$ (61,312)** | **$ (64,055)** |

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues or sovereign issues as of period end serve as indicators of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

(3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

(4) The prices and resulting values for credit default swap agreements serve as indicators of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced underlying's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

(5) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for Further information.

**(q) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER**

**FORWARD FOREIGN CURRENCY CONTRACTS:**

| 取引相手 | 決済月 | 受渡し通貨 | | 受取通貨 | | 未実現評価（損）益 資産 | 未実現評価（損）益 負債 |
|---|---|---|---|---|---|---|---|
| BOA | 11/2022 | $ | 2,512 | AUD | 3,883 | $ 0 | $ (29) |
| BOA | 11/2022 | | 118 | CNH | 849 | 0 | (2) |
| BOA | 11/2022 | | 3,449 | EUR | 3,526 | 36 | 0 |
| BOA | 11/2022 | | 985 | PEN | 3,842 | 0 | (24) |
| BOA | 11/2022 | ZAR | 57,968 | $ | 3,651 | 498 | 0 |

**FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):**

| 取引相手 | 決済月 | 受渡し通貨 | | 受取通貨 | | 未実現評価（損）益 資産 | 未実現評価（損）益 負債 |
|---|---|---|---|---|---|---|---|
| BOA | 11/2022 | ZAR | 12,585 | $ | 730 | $ 46 | $ 0 |
| BOA | 12/2022 | PEN | 87,093 | | 22,790 | 1,054 | 0 |
| BOA | 12/2022 | $ | 1,047 | EUR | 1,052 | 0 | (5) |
| BOA | 12/2022 | | 3,096 | GBP | 2,684 | 0 | (3) |
| BOA | 12/2022 | | 43,942 | MXN | 886,729 | 330 | 0 |
| BOA | 12/2022 | | 73 | PEN | 278 | 0 | (3) |
| BOA | 01/2023 | ZAR | 38,083 | $ | 2,143 | 82 | 0 |
| BOA | 03/2023 | TWD | 231,566 | | 7,865 | 632 | 0 |
| BOA | 03/2023 | ZAR | 95,583 | | 5,413 | 261 | 0 |
| BOA | 05/2023 | PEN | 26,923 | | 6,862 | 207 | 0 |
| BPS | 11/2022 | AUD | 2,912 | | 1,835 | 0 | (27) |
| BPS | 11/2022 | IDR | 176,115,710 | | 11,270 | 1 | 0 |
| BPS | 11/2022 | $ | 18,087 | GBP | 16,119 | 472 | 0 |
| BPS | 11/2022 | | 19,114 | IDR | 285,197,517 | 0 | (883) |
| BPS | 11/2022 | | 37,394 | NOK | 359,438 | 0 | (2,807) |
| BPS | 11/2022 | | 1,840 | PEN | 7,138 | 0 | (51) |
| BPS | 11/2022 | | 36,525 | SEK | 370,111 | 0 | (3,002) |
| BPS | 11/2022 | ZAR | 175,146 | $ | 10,906 | 1,381 | 0 |
| BPS | 12/2022 | CNH | 1,813 | | 262 | 14 | 0 |
| BPS | 12/2022 | EUR | 10,646 | | 10,612 | 68 | 0 |
| BPS | 12/2022 | MXN | 12,233 | | 595 | 0 | (15) |
| BPS | 12/2022 | $ | 9,365 | CLP | 8,700,000 | 0 | (217) |
| BPS | 12/2022 | | 262 | CNY | 1,811 | 0 | (13) |
| BPS | 12/2022 | | 11,270 | IDR | 176,509,731 | 0 | (5) |
| BPS | 12/2022 | | 1,532 | PEN | 6,078 | 0 | (14) |
| BRC | 11/2022 | | 74,896 | JPY | 10,811,717 | 0 | (2,156) |
| BRC | 11/2022 | ZAR | 78,977 | $ | 4,921 | 626 | 0 |
| CBK | 11/2022 | AUD | 8,009 | | 5,104 | 0 | (18) |
| CBK | 11/2022 | BRL | 293,224 | | 55,697 | 0 | (171) |
| CBK | 11/2022 | GBP | 2,369 | | 2,668 | 0 | (60) |
| CBK | 11/2022 | PEN | 9,258 | | 2,325 | 4 | 0 |
| CBK | 11/2022 | $ | 1,156 | AUD | 1,780 | 0 | (17) |
| CBK | 11/2022 | | 56,015 | BRL | 293,224 | 0 | (147) |
| CBK | 11/2022 | | 13,868 | COP | 62,570,000 | 0 | (1,083) |
| CBK | 11/2022 | | 1,105 | EUR | 1,135 | 17 | 0 |
| CBK | 11/2022 | | 12,594 | GBP | 11,321 | 441 | 0 |
| CBK | 11/2022 | | 23 | IDR | 345,000 | 0 | (1) |
| CBK | 11/2022 | | 240 | PEN | 928 | 0 | (7) |
| CBK | 11/2022 | | 545 | | 2,120 | 0 | (14) |
| CBK | 11/2022 | ZAR | 246,179 | $ | 15,003 | 1,620 | 0 |
| CBK | 12/2022 | CNH | 708 | | 102 | 6 | 0 |
| CBK | 12/2022 | MXN | 1,362,666 | | 66,837 | 0 | (1,337) |
| CBK | 12/2022 | PEN | 83,233 | | 19,846 | 0 | (940) |
| CBK | 12/2022 | $ | 8,906 | CLP | 8,087,236 | 0 | (390) |
| CBK | 12/2022 | | 102 | CNY | 708 | 0 | (5) |
| CBK | 12/2022 | | 2,625 | PEN | 10,257 | 0 | (63) |
| CBK | 12/2022 | | 3,413 | | 13,363 | 0 | (83) |
| CBK | 12/2022 | | 7,121 | | 27,834 | 0 | (176) |
| CBK | 01/2023 | | 8,749 | CLP | 8,336,943 | 0 | (26) |
| CBK | 01/2023 | | 1,726 | PEN | 6,931 | 0 | (3) |
| CBK | 01/2023 | | 12,421 | | 48,988 | 0 | (228) |
| CBK | 01/2023 | | 1,957 | ZAR | 34,282 | 0 | (103) |
| CBK | 02/2023 | | 11,135 | BRL | 60,092 | 92 | 0 |
| DUB | 12/2022 | ZAR | 107,612 | $ | 6,849 | 1,012 | 0 |
| DUB | 02/2023 | | 33,493 | | 2,006 | 197 | 0 |
| GLM | 11/2022 | PEN | 18,353 | | 4,591 | 0 | (1) |
| GLM | 11/2022 | ZAR | 63,724 | | 3,970 | 504 | 0 |
| GLM | 12/2022 | $ | 151 | CLP | 136,490 | 0 | (8) |
| GLM | 12/2022 | | 14,377 | PEN | 57,240 | 0 | (82) |
| GLM | 03/2023 | MXN | 1,037,938 | $ | 50,490 | 0 | (459) |
| GLM | 05/2023 | $ | 4,535 | PEN | 18,353 | 3 | 0 |
| GLM | 05/2023 | ZAR | 58,866 | $ | 3,522 | 361 | 0 |
| JPM | 11/2022 | BRL | 611,420 | | 117,288 | 794 | 0 |
| JPM | 11/2022 | $ | 118,205 | BRL | 611,420 | 0 | (1,711) |
| JPM | 11/2022 | | 336 | CNH | 2,408 | 0 | (7) |
| JPM | 11/2022 | | 12,484 | IDR | 187,436,692 | 0 | (490) |
| JPM | 11/2022 | | 13 | INR | 1,018 | 0 | 0 |

**FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):**

| 取引相手 | 決済月 | 受渡し通貨 | | 受取通貨 | | 未実現評価（損）益 資産 | 負債 |
|---|---|---|---|---|---|---|---|
| JPM | 01/2023 | $ | 115,808 | BRL | 611,420 | $ 0 | $ (866) |
| JPM | 02/2023 | | 224,351 | MXN | 4,599,472 | 2,596 | 0 |
| MBC | 11/2022 | AUD | 2,188 | $ | 1,412 | 13 | 0 |
| MBC | 11/2022 | CHF | 1,482 | | 1,580 | 97 | 0 |
| MBC | 11/2022 | COP | 62,570,000 | | 12,597 | 0 | (150) |
| MBC | 11/2022 | EUR | 4,304 | | 4,214 | 0 | (40) |
| MBC | 11/2022 | GBP | 50,318 | | 54,817 | 0 | (3,116) |
| MBC | 11/2022 | $ | 1,417 | AUD | 2,188 | 0 | (18) |
| MBC | 11/2022 | | 163 | COP | 800,585 | 0 | 0 |
| MBC | 11/2022 | | 11,615 | EUR | 11,770 | 18 | 0 |
| MBC | 11/2022 | | 38,798 | GBP | 35,120 | 1,637 | 0 |
| MBC | 11/2022 | | 4,550 | JPY | 682,300 | 41 | 0 |
| MBC | 12/2022 | CNH | 915 | $ | 131 | 6 | 0 |
| MBC | 12/2022 | COP | 800,585 | | 162 | 0 | (1) |
| MBC | 12/2022 | $ | 1,413 | AUD | 2,188 | 0 | (13) |
| MBC | 12/2022 | | 131 | CNY | 913 | 0 | (5) |
| MBC | 12/2022 | | 1,721 | EUR | 1,730 | 0 | (8) |
| MBC | 12/2022 | | 2,250 | GBP | 1,945 | 0 | (9) |
| MBC | 01/2023 | ZAR | 24,365 | $ | 1,354 | 37 | 0 |
| MBC | 03/2023 | TWD | 332,849 | | 11,311 | 914 | 0 |
| MBC | 05/2023 | $ | 304 | CNH | 2,041 | 0 | (22) |
| MYI | 11/2022 | BRL | 132,971 | $ | 25,165 | 0 | (170) |
| MYI | 11/2022 | GBP | 309,463 | | 335,743 | 0 | (20,558) |
| MYI | 11/2022 | IDR | 174,972 | | 12 | 1 | 0 |
| MYI | 11/2022 | $ | 22,210 | AUD | 34,198 | 0 | (342) |
| MYI | 11/2022 | | 25,294 | BRL | 132,971 | 41 | 0 |
| MYI | 11/2022 | | 18,343 | EUR | 18,810 | 248 | 0 |
| MYI | 11/2022 | | 338,110 | GBP | 292,205 | 0 | (1,680) |
| MYI | 11/2022 | | 10,082 | IDR | 149,149,809 | 0 | (546) |
| MYI | 11/2022 | | 53,368 | JPY | 7,675,094 | 0 | (1,731) |
| MYI | 12/2022 | CNH | 412 | $ | 59 | 3 | 0 |
| MYI | 12/2022 | GBP | 292,205 | | 338,373 | 1,667 | 0 |
| MYI | 12/2022 | TWD | 293,227 | | 9,712 | 617 | 0 |
| MYI | 12/2022 | $ | 25,008 | BRL | 132,971 | 168 | 0 |
| MYI | 12/2022 | | 59 | CNY | 411 | 0 | (2) |
| MYI | 01/2023 | ZAR | 9,917 | $ | 537 | 1 | 0 |
| MYI | 02/2023 | | 677,547 | | 37,034 | 439 | 0 |
| MYI | 03/2023 | TWD | 302,717 | | 10,279 | 823 | 0 |
| MYI | 04/2023 | ZAR | 4,413 | | 238 | 0 | 0 |
| RBC | 11/2022 | $ | 3,477 | PEN | 13,583 | 0 | (78) |
| SCX | 11/2022 | CAD | 124,031 | $ | 90,928 | 0 | 0 |
| SCX | 11/2022 | CLP | 154,813 | | 168 | 4 | 0 |
| SCX | 11/2022 | COP | 63,370,585 | | 14,910 | 1,961 | 0 |
| SCX | 11/2022 | IDR | 291,285,429 | | 18,742 | 103 | 0 |
| SCX | 11/2022 | $ | 5,494 | AUD | 8,481 | 0 | (70) |
| SCX | 11/2022 | | 33,178 | CAD | 45,592 | 246 | 0 |
| SCX | 11/2022 | | 158 | CLP | 154,813 | 6 | 0 |
| SCX | 11/2022 | | 8,340 | GBP | 7,385 | 162 | 0 |
| SCX | 11/2022 | | 18,675 | IDR | 280,138,899 | 0 | (749) |
| SCX | 11/2022 | | 12,127 | | 181,931,834 | 0 | (498) |
| SCX | 11/2022 | | 15,118 | NOK | 146,545 | 0 | (1,016) |
| SCX | 11/2022 | | 12,521 | SEK | 128,305 | 0 | (900) |
| SCX | 11/2022 | | 673 | ZAR | 12,119 | 0 | (14) |
| SCX | 12/2022 | CNH | 459 | $ | 66 | 3 | 0 |
| SCX | 12/2022 | TWD | 548,129 | | 18,199 | 1,197 | 0 |
| SCX | 12/2022 | $ | 90,928 | CAD | 124,009 | 0 | (1) |
| SCX | 12/2022 | | 66 | CNY | 458 | 0 | (3) |
| SCX | 12/2022 | | 18,742 | IDR | 291,735,232 | 0 | (122) |
| SCX | 12/2022 | | 199,734 | JPY | 29,589,031 | 0 | (1) |
| SCX | 12/2022 | | 1,426 | PEN | 5,570 | 0 | (36) |
| SCX | 01/2023 | CLP | 154,813 | $ | 156 | 0 | (6) |
| SCX | 04/2023 | ZAR | 56,849 | | 3,090 | 31 | 0 |
| SOG | 11/2022 | CHF | 3,477 | | 3,674 | 195 | 0 |
| SOG | 11/2022 | EUR | 693,317 | | 666,061 | 0 | (19,180) |
| SOG | 11/2022 | $ | 659,513 | EUR | 656,575 | 0 | (10,588) |
| SOG | 12/2022 | EUR | 656,575 | $ | 660,926 | 10,621 | 0 |
| SOG | 01/2023 | ZAR | 18,081 | | 1,019 | 41 | 0 |

**FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):**

| 取引相手 | 決済月 | 受渡し通貨 | | 受取通貨 | | 未実現評価（損）益 資産 | 負債 |
|---|---|---|---|---|---|---|---|
| TOR | 11/2022 | $ | 57,353 | CAD | 78,280 | $ 34 | $ 0 |
| UAG | 11/2022 | AUD | 44,269 | $ | 28,669 | 361 | 0 |
| UAG | 11/2022 | $ | 4,438 | AUD | 6,848 | 0 | (59) |
| UAG | 11/2022 | | 5,637 | EUR | 5,805 | 100 | 0 |
| UAG | 11/2022 | | 8,473 | IDR | 126,098,943 | 0 | (411) |
| UAG | 11/2022 | | 72,172 | JPY | 10,373,569 | 0 | (2,381) |
| UAG | 11/2022 | ZAR | 135,711 | $ | 8,649 | 1,268 | 0 |
| UAG | 11/2022 | | 64,863 | | 3,970 | 445 | 0 |
| UAG | 12/2022 | $ | 28,692 | AUD | 44,269 | 0 | (360) |
| UAG | 12/2022 | | 12,354 | MXN | 247,871 | 21 | 0 |
| UAG | 03/2023 | ZAR | 71,825 | $ | 4,019 | 150 | 0 |
| **Total Forward Foreign Currency Contracts** | | | | | | **$ 37,075** | **$ (82,636)** |

**PURCHASED OPTIONS:**

**INTEREST RATE SWAPTIONS**

| 取引相手 | 銘柄 | 変動金利インデックス | 変動金利の支払/受取 | エクササイズレート | 行使期限 | 想定元本[1] | コスト | 市場価格 |
|---|---|---|---|---|---|---|---|---|
| FAR | Call - OTC 2-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.243% | 08/05/2024 | 52,000 | $ 702 | $ 219 |
| FAR | Put - OTC 2-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.243% | 08/05/2024 | 52,000 | 702 | 1,566 |
| GLM | Call - OTC 30-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.110% | 07/26/2032 | 10,500 | 1,701 | 770 |
| GLM | Put - OTC 30-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.110% | 07/26/2032 | 15,300 | 2,479 | 2,537 |
| MYC | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.053% | 07/20/2023 | 154,200 | 925 | 104 |
| MYC | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.620% | 07/22/2024 | 154,200 | 1,156 | 431 |
| MYC | Call - OTC 2-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.590% | 07/19/2024 | 109,300 | 1,503 | 609 |
| MYC | Call - OTC 30-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.400% | 07/20/2027 | 12,100 | 1,597 | 815 |
| MYC | Call - OTC 30-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.170% | 07/19/2032 | 12,100 | 1,919 | 923 |
| MYC | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 3.053% | 07/20/2023 | 154,200 | 925 | 2,331 |
| MYC | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.620% | 07/22/2024 | 154,200 | 1,156 | 2,128 |
| MYC | Put - OTC 2-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.590% | 07/19/2024 | 109,300 | 1,503 | 2,794 |
| MYC | Put - OTC 30-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.400% | 07/20/2027 | 13,600 | 1,795 | 2,399 |
| MYC | Put - OTC 30-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.170% | 07/19/2032 | 13,600 | 2,157 | 2,188 |
| **Total Purchased Options** | | | | | | | **$ 20,220** | **$ 19,814** |

**WRITTEN OPTIONS:**

**INTEREST RATE SWAPTIONS**

| 取引相手 | 銘柄 | 変動金利インデックス | 変動金利の支払/受取 | エクササイズレート | 行使期限 | 想定元本[1] | プレミアム（受取） | 市場価格 |
|---|---|---|---|---|---|---|---|---|
| BOA | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.150% | 12/01/2023 | 55,600 | $ (172) | $ (39) |
| BOA | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.650% | 12/01/2023 | 55,600 | (172) | (501) |
| BPS | Call - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Receive | 0.550% | 04/11/2023 | 12,800 | (13) | 0 |
| BPS | Call - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Receive | 0.700% | 04/28/2023 | 69,500 | (121) | (2) |
| BPS | Put - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Pay | 2.100% | 04/11/2023 | 12,800 | (39) | (123) |
| BPS | Put - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Pay | 2.250% | 04/28/2023 | 69,500 | (121) | (591) |
| CBK | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.690% | 04/02/2024 | 14,800 | (116) | (31) |
| CBK | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.690% | 04/02/2024 | 14,800 | (116) | (211) |
| DUB | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.920% | 10/13/2023 | 34,700 | (209) | (42) |
| DUB | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.790% | 04/08/2024 | 23,300 | (179) | (55) |
| DUB | Call - OTC 10-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.750% | 12/14/2022 | 24,600 | (189) | (13) |
| DUB | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.920% | 10/13/2023 | 34,700 | (209) | (512) |
| DUB | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.790% | 04/08/2024 | 23,300 | (179) | (315) |
| DUB | Put - OTC 10-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.650% | 12/14/2022 | 24,600 | (189) | (600) |
| FAR | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.688% | 04/02/2024 | 29,800 | (233) | (63) |
| FAR | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.781% | 04/05/2024 | 38,800 | (300) | (91) |
| FAR | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.688% | 04/02/2024 | 29,800 | (233) | (426) |
| FAR | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.781% | 04/05/2024 | 38,800 | (300) | (527) |
| GLM | Call - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Receive | 0.550% | 04/05/2023 | 71,800 | (134) | (1) |
| GLM | Call - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Receive | 0.550% | 04/11/2023 | 95,400 | (182) | (2) |
| GLM | Call - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Receive | 0.700% | 04/24/2023 | 70,000 | (75) | (2) |
| GLM | Call - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Receive | 0.700% | 04/26/2023 | 65,600 | (116) | (2) |
| GLM | Call - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Receive | 0.550% | 05/15/2023 | 63,400 | (111) | (2) |

**INTEREST RATE SWAPTIONS (Cont.)**

| 取引相手 | 銘柄 | 変動金利インデックス | 変動金利の支払/受取 | エクササイズレート | 行使期限 | 想定元本[1] | プレミアム（受取） | 市場価格 |
|---|---|---|---|---|---|---|---|---|
| GLM | Call - OTC 1-Year Interest Rate Swap | 3-Month USD-LIBOR | Receive | 0.870% | 11/02/2022 | 2,294,300 | $ (4,567) | $ 0 |
| GLM | Call - OTC 1-Year Interest Rate Swap | 3-Month USD-LIBOR | Receive | 1.270% | 11/02/2022 | 383,600 | (19) | 0 |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.765% | 07/25/2023 | 67,000 | (419) | (32) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.920% | 10/13/2023 | 34,700 | (213) | (42) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 3.018% | 10/20/2023 | 28,100 | (182) | (39) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 3.140% | 10/23/2023 | 27,700 | (195) | (45) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 3.190% | 10/23/2023 | 27,700 | (193) | (47) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 3.225% | 10/23/2023 | 27,700 | (192) | (49) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.973% | 10/25/2023 | 27,600 | (190) | (38) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.841% | 10/27/2023 | 27,500 | (188) | (33) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 3.088% | 11/03/2023 | 27,500 | (199) | (45) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.910% | 11/10/2023 | 27,400 | (182) | (39) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.250% | 11/17/2023 | 54,600 | (198) | (39) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.150% | 11/20/2023 | 54,500 | (190) | (35) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.250% | 12/07/2023 | 55,600 | (174) | (45) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.697% | 04/02/2024 | 59,600 | (467) | (127) |
| GLM | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.721% | 04/08/2024 | 29,400 | (222) | (66) |
| GLM | Call - OTC 5-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.468% | 07/25/2023 | 14,200 | (339) | (53) |
| GLM | Put - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Pay | 2.100% | 04/05/2023 | 71,800 | (134) | (685) |
| GLM | Put - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Pay | 2.100% | 04/11/2023 | 95,400 | (182) | (918) |
| GLM | Put - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Pay | 2.250% | 04/24/2023 | 70,000 | (198) | (591) |
| GLM | Put - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Pay | 2.250% | 04/26/2023 | 65,600 | (116) | (557) |
| GLM | Put - OTC 1-Year Interest Rate Swap | 3-Month EURIBOR | Pay | 2.100% | 05/15/2023 | 63,400 | (111) | (624) |
| GLM | Put - OTC 1-Year Interest Rate Swap | 3-Month USD-LIBOR | Pay | 1.270% | 11/02/2022 | 1,910,700 | (3,800) | (70,932) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.765% | 07/25/2023 | 67,000 | (419) | (1,180) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.920% | 10/13/2023 | 34,700 | (213) | (512) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.018% | 10/20/2023 | 28,100 | (182) | (390) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.140% | 10/23/2023 | 27,700 | (195) | (359) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.190% | 10/23/2023 | 27,700 | (192) | (348) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.225% | 10/23/2023 | 27,700 | (192) | (341) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.973% | 10/25/2023 | 27,600 | (190) | (393) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.841% | 10/27/2023 | 27,500 | (188) | (417) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.088% | 11/03/2023 | 27,500 | (199) | (362) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.910% | 11/10/2023 | 27,400 | (182) | (396) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.750% | 11/17/2023 | 54,600 | (198) | (465) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.650% | 11/20/2023 | 54,500 | (190) | (497) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.750% | 12/07/2023 | 55,600 | (174) | (465) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.697% | 04/02/2024 | 59,600 | (467) | (847) |
| GLM | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.721% | 04/08/2024 | 29,400 | (222) | (411) |
| GLM | Put - OTC 5-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.468% | 07/25/2023 | 14,200 | (339) | (900) |
| MYC | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 3.050% | 07/19/2023 | 66,800 | (401) | (44) |
| MYC | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 3.052% | 07/20/2023 | 66,800 | (411) | (45) |
| MYC | Call - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.993% | 10/11/2023 | 31,700 | (214) | (41) |
| MYC | Call - OTC 5-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.700% | 07/19/2023 | 14,100 | (329) | (71) |
| MYC | Call - OTC 5-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.675% | 07/20/2023 | 14,400 | (335) | (70) |
| MYC | Call - OTC 10-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.800% | 12/15/2022 | 24,600 | (200) | (17) |
| MYC | Call - OTC 30-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.550% | 07/19/2023 | 3,600 | (260) | (69) |
| MYC | Call - OTC 30-Year Interest Rate Swap | Secured Overnight Financing Rate | Receive | 2.537% | 07/20/2023 | 3,600 | (262) | (68) |
| MYC | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.050% | 07/19/2023 | 66,800 | (401) | (1,017) |
| MYC | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.052% | 07/20/2023 | 66,800 | (411) | (1,010) |
| MYC | Put - OTC 1-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.993% | 10/11/2023 | 31,700 | (214) | (454) |
| MYC | Put - OTC 5-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.700% | 07/19/2023 | 14,100 | (329) | (772) |
| MYC | Put - OTC 5-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.675% | 07/20/2023 | 14,400 | (335) | (801) |
| MYC | Put - OTC 10-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 3.700% | 12/15/2022 | 24,600 | (200) | (547) |
| MYC | Put - OTC 30-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.550% | 07/19/2023 | 3,600 | (260) | (582) |
| MYC | Put - OTC 30-Year Interest Rate Swap | Secured Overnight Financing Rate | Pay | 2.537% | 07/20/2023 | 3,600 | (262) | (588) |
| | | | | | | | $ (25,144) | $ (93,711) |

**CREDIT DEFAULT SWAPTIONS**

| 取引相手 | 銘柄 | 買/売プロテクション | エクササイズレート | 行使期限 | 想定元本[1] | プレミアム（受取） | 市場価格 |
|---|---|---|---|---|---|---|---|
| BPS | Put - iTraxx Europe Series 37 Index | Sell | 1.900% | 11/16/2022 | 14,800 | $ (18) | $ (1) |
| BRC | Put - iTraxx Europe Series 37 Index | Sell | 1.900% | 11/16/2022 | 12,690 | (16) | 0 |

**CREDIT DEFAULT SWAPTIONS (Cont.)**

| 取引相手 | 銘柄 | 買／売プロテクション | エクササイズレート | 行使期限 | 想定元本[1] | プレミアム（受取） | 市場価格 |
|---|---|---|---|---|---|---|---|
| BRC | Put - iTraxx Europe Series 37 Index | Sell | 2.000% | 12/21/2022 | 14,100 | $ (35) | $ (4) |
| DUB | Put - CDX.IG-38 Index | Sell | 1.350% | 12/21/2022 | 28,500 | (35) | (10) |
| DUB | Put - CDX.IG-38 Index | Sell | 1.400% | 12/21/2022 | 29,200 | (43) | (9) |
| GST | Put - CDX.IG-38 Index | Sell | 1.400% | 11/16/2022 | 58,300 | (66) | (3) |
| GST | Put - CDX.IG-38 Index | Sell | 1.500% | 12/21/2022 | 58,300 | (90) | (14) |
| GST | Put - iTraxx Europe Series 37 Index | Sell | 3.000% | 03/15/2023 | 28,000 | (50) | (12) |
| JPM | Put - CDX.IG-38 Index | Sell | 1.350% | 11/16/2022 | 30,500 | (37) | (1) |
| JPM | Put - iTraxx Europe Series 37 Index | Sell | 1.900% | 11/16/2022 | 15,590 | (14) | (1) |
| MYC | Put - CDX.IG-38 Index | Sell | 1.600% | 12/21/2022 | 15,500 | (23) | (3) |
| | | | | | | $ (427) | $ (58) |

**OPTIONS ON SECURITIES**

| 取引相手 | 銘柄 | ストライクプライス | 行使期限 | 想定元本[1] | プレミアム（受取） | 市場価格 |
|---|---|---|---|---|---|---|
| JPM | Put - Fannie Mae** | $ 99.406 | 11/07/2022 | 20,100 | $ (157) | $ (1,128) |
| SAL | Put - Fannie Mae** | 98.375 | 11/07/2022 | 14,000 | (78) | (642) |
| SAL | Put - Fannie Mae** | 98.406 | 11/07/2022 | 14,000 | (79) | (646) |
| | | | | | $ (314) | $ (2,416) |

**INTEREST RATE CAPPED OPTIONS**

| 取引相手 | 銘柄 | エクササイズレート | 変動金利インデックス | 行使期限 | 想定元本[1] | プレミアム（受取） | 市場価格 |
|---|---|---|---|---|---|---|---|
| FAR | Call – OTC 2-Year Interest Rate Cap[2] | 2.224% | USD-SOFR-OIS Compound | 08/08/2026 | 52,000 | $ (897) | $ (1,720) |
| FAR | Put – OTC 2-Year Interest Rate Floor[2] | 2.224% | USD-SOFR-OIS Compound | 08/08/2026 | 52,000 | $ (897) | $ (383) |
| MYC | Call – OTC 1-Year Interest Rate Cap[2] | 3.018% | USD-SOFR-OIS Compound | 07/24/2024 | 154,200 | (1,154) | (2,469) |
| MYC | Put – OTC 1-Year Interest Rate Floor[2] | 3.018% | USD-SOFR-OIS Compound | 07/24/2024 | 154,200 | (1,154) | (264) |
| MYC | Call – OTC 1-Year Interest Rate Cap[2] | 2.596% | USD-SOFR-OIS Compound | 07/23/2025 | 154,200 | (1,350) | (2,289) |
| MYC | Put – OTC 1-Year Interest Rate Floor[2] | 2.596% | USD-SOFR-OIS Compound | 07/23/2025 | 154,200 | (1,351) | (610) |
| MYC | Call – OTC 2-Year Interest Rate Cap[2] | 2.550% | USD-SOFR-OIS Compound | 07/23/2026 | 109,300 | (1,933) | (3,180) |
| MYC | Put – OTC 2-Year Interest Rate Floor[2] | 2.550% | USD-SOFR-OIS Compound | 07/23/2026 | 109,300 | (1,933) | (985) |
| | | | | | | $ (10,669) | $ (11,900) |
| **Total Written Options** | | | | | | **$ (36,554)** | **$ (108,085)** |

**SWAP AGREEMENTS:**

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

| 取引相手 | 参照エンティティ | 固定（支払）金利 | 満期日 | 2022年10月31日時点のインプライド クレジットスプレッド[5] | 想定元本[6] | プレミアム支払／（受取） | 未実現評価（損）益 | スワップの価値 資産 | スワップの価値 負債 |
|---|---|---|---|---|---|---|---|---|---|
| BOA | HSBC Holdings PLC | (1.000%) | 06/20/2024 | 1.273% | EUR 200 | $ 3 | $ (3) | $ 0 | $ 0 |

**CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION[4]**

| 取引相手 | 参照エンティティ | 固定受取金利 | 満期日 | 2022年10月31日時点のインプライド クレジットスプレッド[5] | 想定元本[6] | プレミアム支払／（受取） | 未実現評価（損）益 | スワップの価値 資産 | スワップの価値 負債 |
|---|---|---|---|---|---|---|---|---|---|
| BOA | Brazil Government International Bond | 1.000% | 12/20/2022 | 0.461% | $ 2,700 | $ (89) | $ 94 | $ 5 | $ 0 |
| BOA | Turkey Government International Bond | 1.000% | 12/20/2023 | 5.214% | 100 | (7) | 3 | 0 | (4) |
| BOA | Turkey Government International Bond | 1.000% | 06/20/2024 | 5.752% | 200 | (18) | 4 | 0 | (14) |
| BOA | Turkey Government International Bond | 1.000% | 12/20/2024 | 6.035% | 5,800 | (654) | 105 | 0 | (549) |
| BPS | Brazil Government International Bond | 1.000% | 12/20/2022 | 0.461% | 24,100 | (1,080) | 1,125 | 45 | 0 |
| BPS | Colombia Government International Bond | 1.000% | 06/20/2027 | 3.335% | 3,400 | (163) | (144) | 0 | (307) |
| BPS | Colombia Government International Bond | 1.000% | 12/20/2027 | 3.507% | 700 | (62) | (11) | 0 | (73) |
| BPS | Turkey Government International Bond | 1.000% | 12/20/2023 | 5.214% | 200 | (15) | 6 | 0 | (9) |
| BPS | Turkey Government International Bond | 1.000% | 06/20/2025 | 6.209% | 400 | (69) | 22 | 0 | (47) |
| BRC | Brazil Government International Bond | 1.000% | 12/20/2022 | 0.461% | 7,100 | (280) | 294 | 14 | 0 |
| BRC | Brazil Government International Bond | 1.000% | 06/20/2023 | 0.672% | 8,400 | (433) | 460 | 27 | 0 |
| BRC | Colombia Government International Bond | 1.000% | 12/20/2026 | 3.119% | 4,800 | (221) | (136) | 0 | (357) |
| BRC | Mexico Government International Bond | 1.000% | 12/20/2022 | 0.469% | 10,525 | (24) | 44 | 20 | 0 |
| BRC | Turkey Government International Bond | 1.000% | 12/20/2023 | 5.214% | 1,600 | (108) | 38 | 0 | (70) |
| BRC | Turkey Government International Bond | 1.000% | 06/20/2024 | 5.752% | 3,370 | (300) | 63 | 0 | (237) |
| BRC | Turkey Government International Bond | 1.000% | 12/20/2024 | 6.035% | 25,410 | (3,166) | 761 | 0 | (2,405) |

**CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION[4] (Cont.)**

| 取引相手 | 参照エンティティ | 固定受取金利 | 満期日 | 2022年10月31日時点のインプライド クレジットスプレッド[5] | 想定元本[6] | プレミアム支払／（受取） | 未実現評価（損）益 | スワップの価値 資産 | スワップの価値 負債 |
|---|---|---|---|---|---|---|---|---|---|
| BYL | Banca Monte Dei Paschi Di Siena SpA | 5.000% | 12/20/2022 | 6.023% | EUR 400 | $ (13) | $ 14 | $ 1 | $ 0 |
| CBK | Brazil Government International Bond | 1.000% | 12/20/2022 | 0.461% | $ 6,100 | (237) | 249 | 12 | 0 |
| CBK | Brazil Government International Bond | 1.000% | 12/20/2024 | 1.400% | 21,800 | (376) | 226 | 0 | (150) |
| CBK | Colombia Government International Bond | 1.000% | 12/20/2022 | 1.131% | 400 | 1 | (1) | 0 | 0 |
| CBK | Colombia Government International Bond | 1.000% | 06/20/2024 | 2.134% | 1,500 | (15) | (9) | 0 | (24) |
| CBK | Colombia Government International Bond | 1.000% | 12/20/2024 | 2.298% | 4,300 | 17 | (123) | 0 | (106) |
| CBK | Colombia Government International Bond | 1.000% | 12/20/2026 | 3.119% | 5,900 | (275) | (164) | 0 | (439) |
| CBK | Colombia Government International Bond | 1.000% | 06/20/2027 | 3.335% | 1,500 | (54) | (77) | 0 | (131) |
| CBK | Turkey Government International Bond | 1.000% | 06/20/2024 | 5.752% | 400 | (36) | 8 | 0 | (28) |
| CBK | Turkey Government International Bond | 1.000% | 12/20/2024 | 6.035% | 1,400 | (146) | 13 | 0 | (133) |
| DUB | South Africa Government International Bond | 1.000% | 12/20/2026 | 2.638% | 400 | (18) | (5) | 0 | (23) |
| DUB | Turkey Government International Bond | 1.000% | 12/20/2024 | 6.035% | 1,700 | (196) | 35 | 0 | (161) |
| FBF | Brazil Government International Bond | 1.000% | 12/20/2022 | 0.461% | 800 | (31) | 32 | 1 | 0 |
| GST | Brazil Government International Bond | 1.000% | 12/20/2022 | 0.461% | 10,000 | (103) | 122 | 19 | 0 |
| GST | Brazil Government International Bond | 1.000% | 06/20/2024 | 1.255% | 1,300 | (42) | 38 | 0 | (4) |
| GST | Brazil Government International Bond | 1.000% | 12/20/2024 | 1.400% | 16,700 | (260) | 144 | 0 | (116) |
| GST | Colombia Government International Bond | 1.000% | 12/20/2023 | 1.824% | 4,700 | (70) | 33 | 0 | (37) |
| GST | Colombia Government International Bond | 1.000% | 06/20/2027 | 3.335% | 4,200 | (156) | (223) | 0 | (379) |
| GST | Colombia Government International Bond | 1.000% | 12/20/2027 | 3.507% | 1,900 | (169) | (30) | 0 | (199) |
| GST | Equinix, Inc. | 5.000% | 06/20/2027 | 1.586% | 3,800 | 531 | 20 | 551 | 0 |
| GST | Indonesia Government International Bond | 1.000% | 12/20/2027 | 1.378% | 2,800 | (54) | 10 | 0 | (44) |
| GST | Mexico Government International Bond | 1.000% | 06/20/2023 | 0.532% | 30,310 | (230) | 355 | 125 | 0 |
| GST | Petrobras Global Finance BV | 1.000% | 12/20/2022 | 0.823% | 2,200 | (125) | 128 | 3 | 0 |
| GST | South Africa Government International Bond | 1.000% | 06/20/2024 | 1.716% | 11,600 | (495) | 379 | 0 | (116) |
| GST | Turkey Government International Bond | 1.000% | 06/20/2024 | 5.752% | 1,100 | (100) | 23 | 0 | (77) |
| GST | Turkey Government International Bond | 1.000% | 12/20/2024 | 6.035% | 12,000 | (1,342) | 206 | 0 | (1,136) |
| JPM | Colombia Government International Bond | 1.000% | 06/20/2027 | 3.335% | 400 | (15) | (21) | 0 | (36) |
| JPM | Turkey Government International Bond | 1.000% | 12/20/2023 | 5.214% | 200 | (14) | 5 | 0 | (9) |
| MBC | Turkey Government International Bond | 1.000% | 12/20/2024 | 6.035% | 1,300 | (142) | 19 | 0 | (123) |
| MYC | Brazil Government International Bond | 1.000% | 12/20/2022 | 0.461% | 13,800 | (479) | 505 | 26 | 0 |
| MYC | Colombia Government International Bond | 1.000% | 06/20/2027 | 3.335% | 4,500 | (162) | (244) | 0 | (406) |
| MYC | Colombia Government International Bond | 1.000% | 12/20/2027 | 3.507% | 5,200 | (464) | (83) | 0 | (547) |
| MYC | South Africa Government International Bond | 1.000% | 12/20/2026 | 2.638% | 13,600 | (600) | (188) | 0 | (788) |
| MYC | Turkey Government International Bond | 1.000% | 06/20/2024 | 5.752% | 900 | (100) | 36 | 0 | (64) |
| MYC | Turkey Government International Bond | 1.000% | 12/20/2024 | 6.035% | 900 | (101) | 16 | 0 | (85) |
| | | | | | | $ (12,760) | $ 4,176 | $ 849 | $ (9,433) |

**CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION[4]**

| 取引相手 | 参照指標 | 固定受取金利 | 満期日 | 想定元本[6] | プレミアム支払／（受取） | 未実現評価（損）益 | スワップの価値[7] 資産 | スワップの価値[7] 負債 |
|---|---|---|---|---|---|---|---|---|
| BOA | ABX.HE.AAA-06 Index | 0.110% | 05/25/2046 | $ 7,292 | $ (1,419) | $ 1,347 | $ 0 | $ (72) |
| BOA | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 62 | (1) | 2 | 1 | 0 |
| BOA | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 3,400 | (106) | 107 | 1 | 0 |
| DUB | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 5,440 | (235) | 237 | 2 | 0 |
| DUB | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 12,221 | (421) | 395 | 0 | (26) |
| DUB | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 66,100 | (300) | (44) | 0 | (344) |
| FBF | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 84 | (2) | 2 | 0 | 0 |
| FBF | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 2,900 | (180) | 181 | 1 | 0 |
| FBF | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 12,618 | (513) | 486 | 0 | (27) |
| FBF | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 79,000 | (422) | (304) | 0 | (726) |
| FBF | CMBX.AAA-12 Index | 0.500% | 08/17/2061 | 17,500 | (123) | (122) | 0 | (245) |
| GST | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 107 | 1 | 1 | 2 | 0 |
| GST | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 22,600 | (628) | 625 | 0 | (3) |
| GST | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 46,895 | (1,600) | 1,503 | 0 | (97) |
| GST | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 126,300 | (1,397) | 740 | 0 | (657) |
| GST | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 110,100 | 614 | (1,623) | 0 | (1,009) |
| GST | CMBX.AAA-13 Index | 0.500% | 12/16/2072 | 6,300 | (7) | (115) | 0 | (122) |
| GST | CMBX.AAA-15 Index | 0.500% | 11/18/2064 | 6,600 | (56) | (159) | 0 | (215) |
| JPS | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 4,173 | (171) | 163 | 0 | (8) |
| JPS | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 5,400 | (101) | 73 | 0 | (28) |
| JPS | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 28,300 | (224) | (36) | 0 | (260) |
| MEI | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 21 | 0 | 0 | 0 | 0 |
| MEI | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 1,166 | (64) | 64 | 0 | 0 |
| MEI | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 16,200 | (870) | 868 | 0 | (2) |

**CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION[4] (Cont.)**

| 取引相手 | 参照指標 | 固定受取金利 | 満期日 | 想定元本[6] | プレミアム 支払／（受取） | 未実現評価（損）益 | スワップの価値[7] 資産 | 負債 |
|---|---|---|---|---|---|---|---|---|
| MEI | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | $ 15,499 | $ (657) | $ 625 | $ 0 | $ (32) |
| MYC | ABX.HE.AAA-06 Index | 0.110% | 05/25/2046 | 7 | (1) | 1 | 0 | 0 |
| MYC | CDX.HY-33 Index | 5.000% | 12/20/2024 | 78,427 | 13,071 | (5,433) | 7,638 | 0 |
| MYC | CMBX.AAA-6 Index | 0.500% | 05/11/2063 | 38 | (1) | 1 | 0 | 0 |
| MYC | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 10,432 | (515) | 493 | 0 | (22) |
| MYC | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 63,200 | (1,929) | 1,600 | 0 | (329) |
| MYC | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 60,700 | (517) | (28) | 0 | (545) |
| MYC | CMBX.AAA-13 Index | 0.500% | 12/16/2072 | 30,300 | (12) | (605) | 0 | (617) |
| MYC | CMBX.AAA-15 Index | 0.500% | 11/18/2064 | 13,200 | (112) | (318) | 0 | (430) |
| SAL | CMBX.AAA-9 Index | 0.500% | 09/17/2058 | 88,923 | (557) | 371 | 0 | (186) |
| SAL | CMBX.AAA-10 Index | 0.500% | 11/17/2059 | 93,105 | (573) | 89 | 0 | (484) |
| SAL | CMBX.AAA-11 Index | 0.500% | 11/18/2054 | 286,300 | (1,597) | (1,031) | 0 | (2,628) |
| SAL | CMBX.AAA-12 Index | 0.500% | 08/17/2061 | 102,000 | (464) | (964) | 0 | (1,428) |
| UAG | CMBX.AAA-7 Index | 0.500% | 01/17/2047 | 583 | (26) | 26 | 0 | 0 |
| UAG | CMBX.AAA-8 Index | 0.500% | 10/17/2057 | 1,600 | (96) | 95 | 0 | (1) |
| | | | | | $ (2,211) | $ (687) | $ 7,645 | $ (10,543) |

**TOTAL RETURN SWAPS**

| 取引相手 | トータルリターンの支払/受取 | 参照エンティティ | 数・単位数 | 変動金利 | 想定元本 | 満期日 | プレミアム 支払／（受取） | 未実現評価（損）益 | スワップの価値 資産 | 負債 |
|---|---|---|---|---|---|---|---|---|---|---|
| BOA | Receive | iBoxx USD Liquid High Yield Index | N/A | Secured Overnight Financing Rate Index | $ 600 | 03/20/2023 | $ (1) | $ 13 | $ 12 | $ 0 |
| JPM | Receive | iBoxx USD Liquid High Yield Index | N/A | Secured Overnight Financing Rate Index | 2,100 | 12/20/2022 | (9) | (16) | 0 | (25) |
| MYC | Receive | iBoxx USD Liquid High Yield Index | N/A | Secured Overnight Financing Rate Index | 2,100 | 12/20/2022 | (9) | 3 | 0 | (6) |
| | | | | | | | $ (19) | $ 0 | $ 12 | $ (31) |
| **Total Swap Agreements** | | | | | | | **$ (14,987)** | **$ 3,486** | **$ 8,506** | **$ (20,007)** |

** Option on when-issued security.

(1) Notional amount represents the number of contracts.

(2) The underlying instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

(3) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(4) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(5) Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues or sovereign issues as of period end serve as indicators of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

(6) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

(7) The prices and resulting values for credit default swap agreements serve as indicators of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced underlying's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

(8) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. Exposure from OTC financial derivative instruments can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

# マネー・マーケット・マザーファンド

## 《第37期》決算日2023年５月22日

［計算期間：2022年11月22日～2023年５月22日］

「マネー・マーケット・マザーファンド」は、５月22日に第37期の決算を行いました。
以下、法令・諸規則に基づき、当マザーファンドの第37期の運用状況をご報告申し上げます。

| | |
|---|---|
| 運用方針 | わが国の短期公社債等を中心に投資し、利子等収益の確保を図ります。なお、市況動向および資金動向等により、上記のような運用が行えない場合があります。 |
| 主要運用対象 | わが国の公社債等を主要投資対象とします。 |
| 主な組入制限 | 外貨建資産への投資は行いません。 |

### ○最近５期の運用実績

| 決算期 | 基準価額 | | 債券組入比率 | 債券先物比率 | 純資産総額 |
|---|---|---|---|---|---|
| | | 期中騰落率 | | | |
| | 円 | % | % | % | 百万円 |
| 33期(2021年５月20日) | 10,182 | 0.0 | － | － | 1,245 |
| 34期(2021年11月22日) | 10,182 | 0.0 | － | － | 1,637 |
| 35期(2022年５月20日) | 10,182 | 0.0 | － | － | 2,897 |
| 36期(2022年11月21日) | 10,181 | △0.0 | － | － | 2,660 |
| 37期(2023年５月22日) | 10,181 | 0.0 | － | － | 2,921 |

(注) 当ファンドの値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。
(注) 「債券先物比率」は買建比率－売建比率。

### ○当期中の基準価額と市況等の推移

| 年月日 | 基準価額 | | 債券組入比率 | 債券先物比率 |
|---|---|---|---|---|
| | | 騰落率 | | |
| (期首) | 円 | % | % | % |
| 2022年11月21日 | 10,181 | － | － | － |
| 11月末 | 10,181 | 0.0 | － | － |
| 12月末 | 10,181 | 0.0 | － | － |
| 2023年１月末 | 10,181 | 0.0 | － | － |
| ２月末 | 10,181 | 0.0 | － | － |
| ３月末 | 10,181 | 0.0 | － | － |
| ４月末 | 10,181 | 0.0 | － | － |
| (期末) | | | | |
| 2023年５月22日 | 10,181 | 0.0 | － | － |

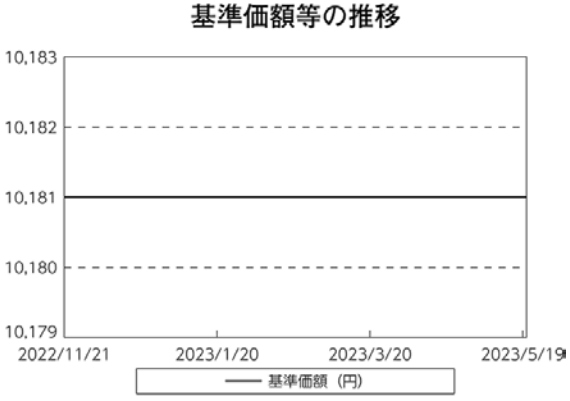
(注) 騰落率は期首比。
(注) 「債券先物比率」は買建比率－売建比率。

## ○運用経過

### ●当期中の基準価額等の推移について

◎基準価額の動き

基準価額は期間の初めに比べ横ばいとなりました。




### ●基準価額の主な変動要因

（上昇要因）

利子等収益が積み上がったことが基準価額の上昇要因となりました。

（下落要因）

運用資金に対するマイナス金利適用などが基準価額の下落要因となりました。

### ●投資環境について

◎国内短期金融市場

・無担保コール翌日物金利は０％を下回る水準で推移しました。

・当期間の短期金融市場をみると、日銀は長短金利を操作目標として金融市場調整を行いました。コール・レート（無担保・翌日物）はマイナス圏で推移し、足下のコール・レートは－0.034%となりました。

### ●当該投資信託のポートフォリオについて

・コール・ローン等短期金融商品を活用し、利子等収益の確保を図りました。

## ○今後の運用方針

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

## ○１万口当たりの費用明細

（2022年11月22日～2023年５月22日）

該当事項はございません。

## ○売買及び取引の状況

（2022年11月22日～2023年５月22日）

### その他有価証券

| | | 買付額 | 売付額 |
|---|---|---|---|
| | | 千円 | 千円 |
| 国内 | コマーシャル・ペーパー | 269,599,882 | 269,499,890 |

（注）金額は受渡代金。

## ○利害関係人との取引状況等

（2022年11月22日～2023年５月22日）

### 利害関係人との取引状況

該当事項はございません。

### 利害関係人の発行する有価証券等

| 種類 | 買付額 | 売付額 | 当期末保有額 |
|---|---|---|---|
| | 百万円 | 百万円 | 百万円 |
| その他有価証券 | 1,999 | 2,000 | － |

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人であり、当ファンドに係る利害関係人とはアコムです。

## ○組入資産の明細

（2023年５月22日現在）

### 国内その他有価証券

| 区分 | 当期末 | |
|---|---|---|
| | 評価額 | 比率 |
| | 千円 | % |
| コマーシャル・ペーパー | 2,299,997 | 78.7 |

（注）比率は、純資産総額に対する評価額の割合。

## ○投資信託財産の構成

（2023年５月22日現在）

| 項目 | 当期末 | |
|---|---|---|
| | 評価額 | 比率 |
| | 千円 | % |
| その他有価証券 | 2,299,997 | 78.7 |
| コール・ローン等、その他 | 621,984 | 21.3 |
| 投資信託財産総額 | 2,921,981 | 100.0 |

## ○資産、負債、元本及び基準価額の状況 (2023年５月22日現在)

| 項　　目 | 当 期 末 |
|---|---|
| | 円 |
| (A) 資産 | 2,921,981,522 |
| コール・ローン等 | 621,984,405 |
| その他有価証券(評価額) | 2,299,997,117 |
| (B) 負債 | 887 |
| 未払解約金 | 67 |
| 未払利息 | 820 |
| (C) 純資産総額(Ａ－Ｂ) | 2,921,980,635 |
| 元本 | 2,870,024,150 |
| 次期繰越損益金 | 51,956,485 |
| (D) 受益権総口数 | 2,870,024,150口 |
| １万口当たり基準価額(Ｃ／Ｄ) | 10,181円 |

＜注記事項＞

①期首元本額　2,613,319,906円
　期中追加設定元本額　285,598,635円
　期中一部解約元本額　28,894,391円
　また、１口当たり純資産額は、期末1.0181円です。

## ○損益の状況 (2022年11月22日～2023年５月22日)

| 項　　目 | 当　　期 |
|---|---|
| | 円 |
| (A) 配当等収益 | △　93,141 |
| 受取利息 | 8,257 |
| 支払利息 | △　101,398 |
| (B) 当期損益金(Ａ) | △　93,141 |
| (C) 前期繰越損益金 | 47,403,125 |
| (D) 追加信託差損益金 | 5,169,295 |
| (E) 解約差損益金 | △　522,794 |
| (F) 計(Ｂ＋Ｃ＋Ｄ＋Ｅ) | 51,956,485 |
| 次期繰越損益金(Ｆ) | 51,956,485 |

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

(注) (E)解約差損益金とあるのは、中途解約の際、元本から解約価額を差し引いた差額分をいいます。

②期末における元本の内訳（当親投資信託を投資対象とする投資信託ごとの元本額）

| | |
|---|---|
| 三菱ＵＦＪ ターゲット・イヤー・ファンド2030（確定拠出年金） | 1,799,691,123円 |
| 三菱ＵＦＪ ＤＣ金利連動アロケーション型バランスファンド | 545,437,984円 |
| 三菱ＵＦＪ 新興国高利回り社債ファンド 通貨選択シリーズ＜マネープールファンド＞ | 71,485,526円 |
| 三菱ＵＦＪ ＜ＤＣ＞ターゲット・イヤー ファンド 2030 | 66,609,195円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜マネープールファンドＡ＞ | 61,994,892円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜マネープールファンド＞ | 41,204,097円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜ブラジルレアルコース＞（毎月分配型） | 24,765,135円 |
| ＰＩＭＣＯ インカム戦略ファンド＜世界通貨分散コース＞（毎月分配型） | 13,122,469円 |
| ピムコ・グローバル・ハイイールド・ファンド（毎月分配型） | 11,784,347円 |
| 三菱ＵＦＪ 新興国高利回り社債ファンド 通貨選択シリーズ＜ブラジルレアルコース＞（毎月分配型） | 10,743,284円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜豪ドルコース＞（毎月分配型） | 9,893,887円 |
| マネープールファンド（ＦＯＦｓ用）（適格機関投資家限定） | 9,872,782円 |
| 三菱ＵＦＪ 米国高配当株式プラス＜為替ヘッジなし＞（毎月決算型） | 9,828,976円 |
| ピムコ・インカム・ストラテジー・ファンド＜為替ヘッジなし＞（年２回決算型） | 9,376,245円 |
| 米国バンクローン・オープン＜為替ヘッジなし＞（毎月決算型） | 8,124,755円 |
| ＰＩＭＣＯ インカム戦略ファンド＜米ドルインカム＞（毎月分配型） | 8,067,104円 |
| 三菱ＵＦＪ 欧州ハイイールド債券ファンド ユーロ円プレミアム（毎月分配型） | 7,489,236円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜米ドルコース＞（毎月分配型） | 7,196,270円 |
| ＰＩＭＣＯ ニューワールド円インカムファンド（毎月分配型） | 6,895,341円 |
| ピムコ・エマージング・ボンド・オープン Ａコース（為替ヘッジなし） | 6,887,212円 |
| ピムコ・インカム・ストラテジー・ファンド＜限定為替ヘッジあり＞（年２回決算型） | 6,675,966円 |
| 三菱ＵＦＪ ターゲット・イヤーファンド 2030 | 6,609,861円 |
| 三菱ＵＦＪ Ｊリート不動産株ファンド＜Ｗプレミアム＞（毎月決算型） | 6,324,266円 |
| ピムコ・インカム・ストラテジー・ファンド＜為替ヘッジなし＞（毎月決算型） | 5,990,990円 |
| 米国バンクローンファンド＜為替ヘッジなし＞（毎月分配型） | 5,812,610円 |
| ＰＩＭＣＯ ニューワールドインカムファンド＜豪ドルコース＞（毎月分配型） | 5,548,198円 |
| ＰＩＭＣＯ インカム戦略ファンド＜円インカム＞（毎月分配型） | 5,541,524円 |
| ピムコ・エマージング・ボンド・オープン Ｂコース（為替ヘッジあり） | 5,484,593円 |
| 三菱ＵＦＪ／ピムコ トータル・リターン・ファンド＜為替ヘッジなし＞（毎月決算型） | 5,411,821円 |
| ＰＩＭＣＯ ニューワールドインカムファンド＜メキシコペソコース＞（毎月分配型） | 4,489,124円 |

| | |
|---|---|
| 欧州ハイイールド債券ファンド（為替ヘッジなし） | 4,289,171円 |
| 三菱ＵＦＪ 新興国高利回り社債ファンド 通貨選択シリーズ＜円コース＞（毎月分配型） | 3,857,128円 |
| 米国バンクローン・オープン＜為替ヘッジあり＞（毎月決算型） | 3,545,187円 |
| 米国バンクローン・オープン＜為替ヘッジなし＞（年１回決算型） | 3,377,211円 |
| ＰＩＭＣＯ インカム戦略ファンド＜米ドルインカム＞（年２回分配型） | 3,319,056円 |
| 三菱ＵＦＪ Ｊリート不動産株ファンド＜米ドル投資型＞（３ヵ月決算型） | 3,063,931円 |
| 米国バンクローン・オープン＜為替ヘッジあり＞（年１回決算型） | 2,990,177円 |
| ピムコ・インカム・ストラテジー・ファンド＜限定為替ヘッジあり＞（毎月決算型） | 2,966,566円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜ロシアルーブルコース＞（毎月分配型） | 2,895,129円 |
| 三菱ＵＦＪ 米国バンクローンファンド 米ドル円プレミアム（毎月分配型） | 2,724,520円 |
| ＰＩＭＣＯ インカム戦略ファンド＜円インカム＞（年２回分配型） | 2,711,846円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜米ドルコース＞（毎月分配型） | 2,590,474円 |
| 欧州ハイイールド債券ファンド（為替ヘッジあり） | 2,515,903円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜ブラジルレアルコース＞（毎月分配型） | 2,299,085円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜円コース＞（毎月分配型） | 2,210,674円 |
| 三菱ＵＦＪ／ピムコ トータル・リターン・ファンド＜米ドルヘッジ型＞（毎月決算型） | 2,178,993円 |
| ＰＩＭＣＯ ニューワールドインカムファンド＜世界通貨分散コース＞（毎月分配型） | 2,119,621円 |
| 三菱ＵＦＪ／ピムコ トータル・リターン・ファンド＜為替ヘッジなし＞（年１回決算型） | 2,065,331円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜円コース＞（毎月分配型） | 2,007,890円 |
| バリュー・ボンド・ファンド＜為替リスク軽減型＞（毎月決算型） | 1,936,118円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜米ドルコース＞（年２回分配型） | 1,721,384円 |
| 米国バンクローンファンド＜為替ヘッジあり＞（毎月分配型） | 1,628,892円 |
| ＰＩＭＣＯ インカム戦略ファンド＜世界通貨分散コース＞（年２回分配型） | 1,616,484円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜豪ドルコース＞（毎月分配型） | 1,491,640円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜マネープールファンドＢ＞ | 1,355,166円 |
| 三菱ＵＦＪ 新興国高利回り社債ファンド 通貨選択シリーズ＜米ドルコース＞（毎月分配型） | 1,339,040円 |
| 三菱ＵＦＪ 米国バンクローンファンド 米ドル円プレミアム（年２回分配型） | 1,171,788円 |
| 三菱ＵＦＪ 新興国高利回り社債ファンド 通貨選択シリーズ＜トルコリラコース＞（毎月分配型） | 1,149,232円 |
| 三菱ＵＦＪ 新興国高利回り社債ファンド 通貨選択シリーズ＜豪ドルコース＞（毎月分配型） | 1,145,161円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜トルコリラコース＞（毎月分配型） | 1,074,934円 |
| 三菱ＵＦＪ／ピムコ トータル・リターン・ファンド＜米ドルヘッジ型＞（年１回決算型） | 1,020,693円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜トルコリラコース＞（毎月分配型） | 1,016,827円 |
| ＰＩＭＣＯ ニューワールド米ドルインカムファンド（毎月分配型） | 907,086円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜円コース＞（年２回分配型） | 870,254円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜メキシコペソコース＞（毎月分配型） | 845,131円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜インドネシアルピアコース＞（毎月分配型） | 669,935円 |
| 三菱ＵＦＪ 新興国高利回り社債ファンド 通貨選択シリーズ＜メキシコペソコース＞（毎月分配型） | 665,580円 |
| 三菱ＵＦＪ 新興国高利回り社債ファンド 通貨選択シリーズ＜資源国バスケット通貨コース＞（毎月分配型） | 629,892円 |
| ピムコ・エマージング・ボンド・オープン Ｃコース（為替ヘッジなし）（年１回決算型） | 521,457円 |
| 三菱ＵＦＪ 米国高配当株式プラス＜為替ヘッジあり＞（毎月決算型） | 491,449円 |
| 三菱ＵＦＪ 新興国高利回り社債ファンド 通貨選択シリーズ＜アジアバスケット通貨コース＞（毎月分配型） | 416,840円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜メキシコペソコース＞（年２回分配型） | 382,241円 |
| ＰＩＭＣＯ 米国バンクローンファンド＜米ドルインカム＞（毎月分配型） | 334,809円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜ブラジルレアルコース＞（年２回分配型） | 323,246円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜南アフリカランドコース＞（毎月分配型） | 282,290円 |
| ＰＩＭＣＯ ニューワールドインカムファンド＜メキシコペソコース＞（年２回分配型） | 278,281円 |
| ＰＩＭＣＯ 米国バンクローンファンド＜世界通貨分散コース＞（毎月分配型） | 230,764円 |
| ピムコ・エマージング・ボンド・オープン Ｄコース（為替ヘッジあり）（年１回決算型） | 217,015円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜資源国バスケット通貨コース＞（毎月分配型） | 212,322円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜ロシアルーブルコース＞（年２回分配型） | 208,430円 |
| ＰＩＭＣＯ 米国バンクローンファンド＜米ドルインカム＞（年２回分配型） | 177,761円 |
| 欧州ハイイールド債券ファンド（為替ヘッジあり）（年１回決算型） | 169,198円 |
| 米国バンクローンファンド＜為替ヘッジなし＞（資産成長型） | 138,420円 |
| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜豪ドルコース＞（年２回分配型） | 136,856円 |

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| 三菱ＵＦＪ 米国バンクローンファンド 通貨選択シリーズ＜トルコリラコース＞（年２回分配型） | 125,118円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜ユーロコース＞（毎月分配型） | 111,354円 |
| 三菱ＵＦＪ／マッコーリー オーストラリアＲＥＩＴファンド＜Wプレミアム＞（毎月決算型） | 97,104円 |
| 三菱ＵＦＪ 新興国債券ファンド 通貨選択シリーズ＜中国元コース＞（毎月分配型） | 89,620円 |
| 米国バンクローンファンド＜為替ヘッジあり＞（資産成長型） | 89,287円 |
| 欧州ハイイールド債券ファンド（為替ヘッジなし）（年１回決算型） | 87,384円 |
| ＰＩＭＣＯ ニューワールドインカムファンド＜ブラジルレアルコース＞（毎月分配型） | 74,308円 |
| ＰＩＭＣＯ ニューワールド米ドルインカムファンド（年２回分配型） | 60,179円 |
| ＰＩＭＣＯ ニューワールドインカムファンド＜豪ドルコース＞（年２回分配型） | 50,114円 |
| テンプルトン新興国小型株ファンド | 49,097円 |
| ＰＩＭＣＯ ニューワールドインカムファンド＜世界通貨分散コース＞（年２回分配型） | 44,142円 |
| 三菱ＵＦＪ インド債券オープン（毎月決算型） | 39,351円 |
| ＰＩＭＣＯ ニューワールド円インカムファンド（年２回分配型） | 30,651円 |
| ＰＩＭＣＯ 米国バンクローンファンド＜世界通貨分散コース＞（年２回分配型） | 30,437円 |
| ＰＩＭＣＯ ニューワールドインカムファンド＜ブラジルレアルコース＞（年２回分配型） | 20,635円 |
| ＰＩＭＣＯ 米国バンクローンファンド＜円インカム＞（年２回分配型） | 10,795円 |
| ＰＩＭＣＯ 米国バンクローンファンド＜円インカム＞（毎月分配型） | 10,787円 |
| バリュー・ボンド・ファンド＜為替ヘッジなし＞（毎月決算型） | 9,829円 |
| バリュー・ボンド・ファンド＜為替リスク軽減型＞（年１回決算型） | 9,829円 |
| バリュー・ボンド・ファンド＜為替ヘッジなし＞（年１回決算型） | 9,829円 |
| ＜ＤＣ＞ベイリー・ギフォード ＥＳＧ世界株ファンド | 9,822円 |
| ベイリー・ギフォード世界長期成長株ファンド（予想分配金提示型） | 9,822円 |
| ベイリー・ギフォード インパクト投資ファンド（予想分配金提示型） | 9,822円 |
| ベイリー・ギフォード世界長期成長株ファンド | 9,821円 |
| ＜ＤＣ＞ベイリー・ギフォード世界長期成長株ファンド | 9,821円 |
| ベイリー・ギフォード インパクト投資ファンド | 9,821円 |
| マクロ・トータル・リターン・ファンド | 9,820円 |
| わたしの未来設計＜安定重視型＞（分配コース） | 9,820円 |
| わたしの未来設計＜安定重視型＞（分配抑制コース） | 9,820円 |
| わたしの未来設計＜成長重視型＞（分配コース） | 9,820円 |
| わたしの未来設計＜成長重視型＞（分配抑制コース） | 9,820円 |
| グローバル・インカム・フルコース（為替リスク軽減型） | 983円 |
| グローバル・インカム・フルコース（為替ヘッジなし） | 983円 |
| 米国株式トレンド・ウォッチ戦略ファンド | 983円 |
| 合計 | 2,870,024,150円 |

［お知らせ］

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