

野村PIMCO・世界インカム戦略ファンド Bコース（野村SMA・EW向け）

運用報告書(全体版)

第9期（決算日2025年12月8日）

作成対象期間（2024年12月7日～2025年12月8日）

受益者のみなさまへ

平素は格別のご愛顧を賜り、厚く御礼申し上げます。
当作成対象期間の運用状況等についてご報告申し上げます。
今後とも一層のお引立てを賜りますよう、お願い申し上げます。

●当ファンドの仕組みは次の通りです。

商品分類	追加型投信／内外／債券	
信託期間	2017年8月25日以降、無期限とします。	
運用方針	円建ての外国投資信託であるPIMCOバミューダ・インカム・ファンドAークラスN（USD）受益証券および円建ての国内籍の投資信託である野村マネーポートフォリオ マザーファンド受益証券への投資を通じて、世界各国（新興国を含みます。）の債券等（国債、政府機関債、社債、モーゲージ証券、資産担保証券、ハイ・イールド債券、企業向け貸付債権（バンクローン）等）および派生商品等を実質的な主要投資対象とし、高水準のインカムゲインの確保と中長期的な信託財産の成長を図ることを目的として運用を行なうことを基本とします。各受益証券への投資比率は、通常の状況においては、PIMCOバミューダ・インカム・ファンドAークラスN（USD）受益証券への投資を中心としますが、特に制限は設けず、各投資対象ファンドの収益性および流動性ならびに当ファンドの資金動向等を勘案のうえ決定します。	
主な投資対象	野村PIMCO・世界インカム戦略ファンド Bコース（野村SMA・EW向け）	PIMCOバミューダ・インカム・ファンドAークラスN（USD）受益証券および野村マネーポートフォリオ マザーファンド受益証券を主要投資対象とします。なお、コマーシャル・ペーパー等の短期有価証券ならびに短期金融商品等に直接投資する場合があります。
	PIMCOバミューダ・インカム・ファンドAークラスN（USD）	PIMCO バミューダ・インカム・ファンド（M）受益証券への投資を通じて、世界各国（新興国を含みます。）の債券等（国債、政府機関債、社債、モーゲージ証券、資産担保証券、ハイ・イールド債券、企業向け貸付債権（バンクローン）等）および派生商品等を実質的な主要投資対象とします。
	野村マネーポートフォリオ マザーファンド	本邦通貨表示の短期有価証券を主要投資対象とします。
主な投資制限	野村PIMCO・世界インカム戦略ファンド Bコース（野村SMA・EW向け）	投資信託証券への投資割合には制限を設けません。外貨建資産への直接投資は行ないません。
	野村マネーポートフォリオ マザーファンド	株式への投資は行ないません。
分配方針	毎決算時に、原則として経費控除後の繰越分を含めた利子・配当等収益と売買益（評価益を含みます。）等から、基準価額水準等を勘案して分配します。留保益の運用については、特に制限を設けず、元本部分と同一の運用を行ないます。	

野村アセットマネジメント株式会社

東京都江東区豊洲二丁目2番1号

●サポートダイヤル

0120-753104（受付時間）営業日の午前9時～午後5時

●ホームページ

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

○最近5期の運用実績

決算期	基準 (分配落)	価額			債 組 入 比 率	券 率	債 先 物 比 率	券 率	投 証 組 入 比 率	資 信 託 券 率	純 資 産 額
		税 分	込 配	み 金 騰 落							
	円		円		%		%		%		百万円
5期(2021年12月6日)	11,861		10		10.9		0.0		—	98.9	156,869
6期(2022年12月6日)	13,122		10		10.7		0.0		—	98.5	204,557
7期(2023年12月6日)	14,955		10		14.0		0.0		—	98.7	264,092
8期(2024年12月6日)	16,602		10		11.1		0.0		—	98.9	381,416
9期(2025年12月8日)	18,724		10		12.8		0.0		—	98.5	510,413

* 基準価額の騰落率は分配金込み。

* 当ファンドはマザーファンドを組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。

* 債券先物比率は買い建て比率-売り建て比率。

* 値動きを表す適切な指数が存在しないため、ベンチマークなどはありません。

○当期中の基準価額と市況等の推移

年 月 日	基準	価額		債 組 入 比 率	券 率	債 先 物 比 率	券 率	投 証 組 入 比 率	資 信 託 券 率
		騰 落	率						
(期首)	円		%		%		%		%
2024年12月6日	16,602		—		0.0		—		98.9
12月末	17,209		3.7		0.0		—		99.0
2025年1月末	17,049		2.7		0.0		—		99.2
2月末	16,871		1.6		0.0		—		99.4
3月末	16,962		2.2		0.0		—		99.4
4月末	16,074		△ 3.2		0.0		—		99.5
5月末	16,284		△ 1.9		0.0		—		98.5
6月末	16,654		0.3		0.0		—		98.3
7月末	17,177		3.5		0.0		—		98.4
8月末	17,230		3.8		0.0		—		98.6
9月末	17,592		6.0		0.0		—		98.4
10月末	18,483		11.3		0.0		—		98.6
11月末	18,913		13.9		0.0		—		98.6
(期末)									
2025年12月8日	18,734		12.8		0.0		—		98.5

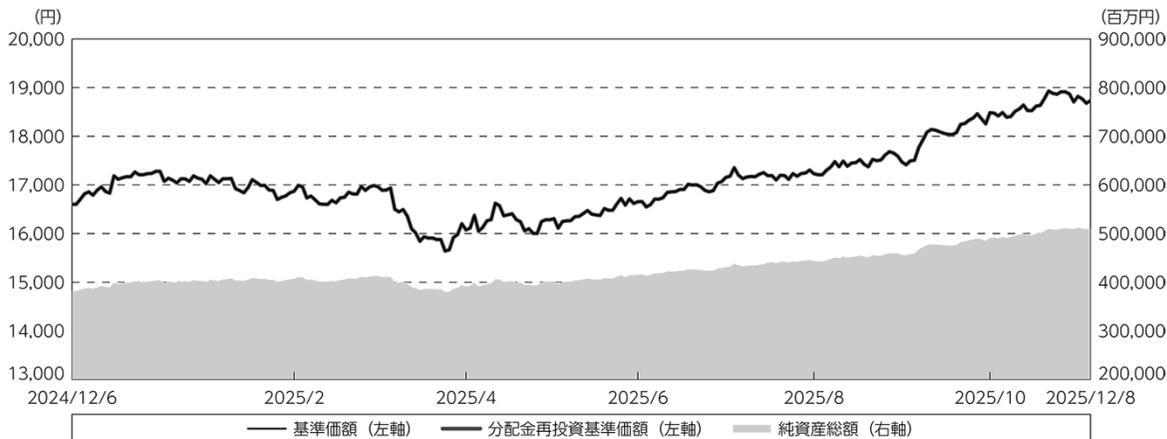
* 期末基準価額は分配金込み、騰落率は期首比です。

* 当ファンドはマザーファンドを組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。

* 債券先物比率は買い建て比率-売り建て比率。

◎運用経過

○期中の基準価額等の推移



期 首：16,602円

期 末：18,724円（既払分配金（税込み）：10円）

騰落率： 12.8%（分配金再投資ベース）

- (注) 分配金再投資基準価額は、分配金（税込み）を分配時に再投資したものとみなして計算したもので、ファンド運用の実質的なパフォーマンスを示すものです。作成期首（2024年12月6日）の値が基準価額と同一となるように指数化しております。
- (注) 分配金を再投資するかどうかについてはお客様がご利用のコースにより異なります。また、ファンドの購入価額により課税条件も異なります。したがって、個々のお客様の損益の状況を示すものではありません。
- (注) 上記騰落率は、小数点以下第2位を四捨五入して表示しております。

○基準価額の変動要因

実質的に投資している債券等および派生商品等からのインカムゲイン（利息収入）

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

円／米ドルの為替変動

○投資環境

世界の債券市場は、2024年12月から2025年1月にかけて、FOMC（米連邦公開市場委員会）の2025年末の政策金利見通しの中央値が前回から引き上げられたことを受け、利下げ回数の減少を反映するかたちで下落しました。その後、米経済を支える個人消費に関する先行き不透明感が高まったこと等を背景に、世界の債券市場は6月まで上昇基調で推移しました。7月は、日米通商合意を受けて投資家のリスク回避姿勢が後退し米国債への需要が低下したほか、月末に行なわれたFOMCが利下げに慎重な姿勢を続けると受け止められたことで、下落する局面もありましたが、その後、10月には、米中関係の悪化懸念が再燃したことや、政府閉鎖長期化の影響への懸念、一部地銀に対する不正融資の疑いなどから投資家の間でリスク回避姿勢が強まったことなどから、当作成期末にかけて概ね上昇して推移しました。

○当ファンドのポートフォリオ

[野村PIMCO・世界インカム戦略ファンド Bコース（野村SMA・EW向け）]

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

[PIMCOバミューダ・インカム・ファンドAークラスN (USD)]

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

[野村マネーポートフォリオ マザーファンド]

残存1年以内の公社債等（現先取引も含む）やコール・ローン等で運用を行なうことで、安定した収益と流動性の確保を図りました。

○当ファンドのベンチマークとの差異

値動きを表す適切な指数が存在しないため、ベンチマークなどはありません。

◎分配金

収益分配金は、当ファンドの分配方針に基づき、次表の通りとさせていただきます。

○分配原資の内訳

（単位：円、1万口当たり・税込み）

項 目	第9期
	2024年12月7日～ 2025年12月8日
当期分配金 (対基準価額比率)	10 0.053%
当期の収益	10
当期の収益以外	—
翌期繰越分配対象額	9,618

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

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

◎今後の運用方針

[野村PIMCO・世界インカム戦略ファンド Bコース（野村SMA・EW向け）]

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

[PIMCOバミューダ・インカム・ファンドAークラスN (USD)]

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

2025年の世界経済は、景気後退に陥る可能性は低いものの、関税の影響が本格化することに伴い成長率が減速する見通しです。一方、インフラ投資や財政出動などにより、2026年には成長率がトレンド並みの3%のペースに戻ると予想しています。インフレ率は地域差があるものの、多くの国で中央銀行の目標水準に近づき、金融政策は中立的または緩和的な方向へ進むと予想されます。米国については、関税の影響が本格化するなか、経済成長の鈍化と労働市場の軟化が見込まれます。一方、2026年には新たな減税や税額控除の恩恵を受け、家計・企業の所

得が押し上げられ、成長が再加速する見通しです。インフレ率は2%目標の達成に遅れをとり、2026年末時点で2.7%程度と予想しています。FRB（米連邦準備制度理事会）は、移民政策の厳格化、AI主導の労働市場の混乱、関税関連のショックのバランスをとるといった難しい政策運営を強いられるものの、2026年においても追加利下げの可能性があり、2026年末時点の政策金利は3.3%程度と予想しています。

[野村マネーポートフォリオ マザーファンド]

残存1年以内の公社債等（現先取引も含む）やコール・ローン等で運用を行なうことで、安定した収益と流動性の確保を図ります。

今後とも引き続きご愛顧賜りますよう、よろしくお願いいたします。

※店頭デリバティブ取引に関する国際的な規制強化について

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

○ 1 万口当たりの費用明細

（2024年12月7日～2025年12月8日）

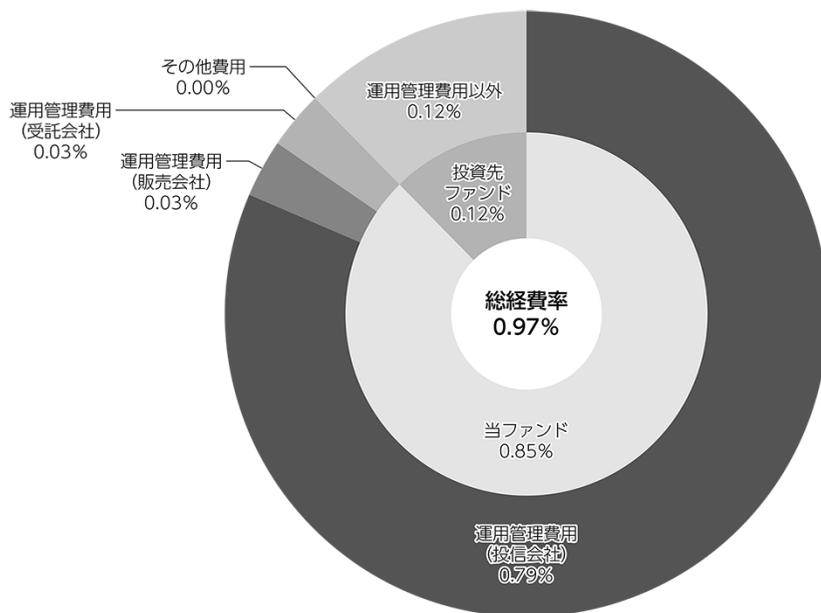
項 目	当 期		項 目 の 概 要
	金 額	比 率	
(a) 信 託 報 酬	円 148	% 0.863	(a) 信託報酬＝期中の平均基準価額×信託報酬率
（ 投 信 会 社 ）	(137)	(0.796)	ファンドの運用とそれに伴う調査、受託会社への指図、法定書面等の作成、基準価額の算出等
（ 販 売 会 社 ）	(6)	(0.033)	購入後の情報提供、運用報告書等各種書類の送付、口座内でのファンドの管理および事務手続き等
（ 受 託 会 社 ）	(6)	(0.033)	ファンドの財産の保管・管理、委託会社からの指図の実行等
(b) そ の 他 費 用	0	0.002	(b) その他費用＝期中のその他費用÷期中の平均受益権口数
（ 監 査 費 用 ）	(0)	(0.002)	監査費用は、監査法人等に支払うファンドの監査に係る費用
合 計	148	0.865	
期中の平均基準価額は、17,208円です。			

- * 期中の費用（消費税等のかかるものは消費税等を含む）は、追加・解約により受益権口数に変動があるため、簡便法により算出した結果です。
* 各金額は項目ごとに円未満は四捨五入してあります。
* その他費用は、このファンドが組み入れているマザーファンドが支払った金額のうち、当ファンドに対応するものを含みます。
* 各項目の費用は、このファンドが組み入れている投資信託証券（マザーファンドを除く。）が支払った費用を含みません。
* 各比率は1万口当たりのそれぞれの費用金額（円未満の端数を含む）を期中の平均基準価額で除して100を乗じたもので、項目ごとに小数第3位未満は四捨五入してあります。

（参考情報）

○総経費率

当期中の運用・管理にかかった費用の総額（原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。）を期中の平均受益権口数に期中の平均基準価額（1口当たり）を乗じた数で除した総経費率（年率）は0.97%です。



(単位: %)

総経費率(①+②+③)	0.97
①当ファンドの費用の比率	0.85
②投資先ファンドの運用管理費用の比率	—
③投資先ファンドの運用管理費用以外の比率	0.12

(注) 当ファンドの費用は1万口当たりの費用明細において用いた簡便法により算出したものです。

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

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

(注) 各比率は、年率換算した値です。

(注) 投資先ファンドとは、当ファンドが組み入れている投資信託証券等（マザーファンドを除く。）です。

(注) 当ファンドの費用は、マザーファンドが支払った費用を含み、投資先ファンドが支払った費用を含みません。

(注) 当ファンドのその他費用には、監査法人等に支払うファンドの監査に係る費用が含まれます。

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

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

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

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

○売買及び取引の状況

（2024年12月7日～2025年12月8日）

投資信託証券

銘柄		買付		売付	
		口数	金額	口数	金額
国内	PIMCOバミューダ・インカム・ファンドA-クラスN (USD)	12,269,297	119,552,475	2,458,430	23,523,151

*金額は受け渡し代金。

*金額の単位未満は切り捨て。

親投資信託受益証券の設定、解約状況

銘柄		設定		解約	
		口数	金額	口数	金額
	野村マネーポートフォリオ マザーファンド	1,984	2,000	—	—

*単位未満は切り捨て。

○利害関係人との取引状況等

（2024年12月7日～2025年12月8日）

該当事項はございません。

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

○組入資産の明細

（2025年12月8日現在）

ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

銘柄		期首(前期末)	当期末		
		口数	口数	評価額	比率
	PIMCOバミューダ・インカム・ファンドA-クラスN (USD)	38,920,997	48,731,864	502,912,836	98.5
	合計	38,920,997	48,731,864	502,912,836	98.5

*比率は、純資産総額に対する評価額の比率。

*評価額の単位未満は切り捨て。

親投資信託残高

銘柄		期首(前期末)	当期末	
		口数	口数	評価額
	野村マネーポートフォリオ マザーファンド	9	1,994	2,011

*口数・評価額の単位未満は切り捨て。

○投資信託財産の構成

（2025年12月8日現在）

項 目	当 期 末	
	評 価 額	比 率
投資信託受益証券	千円 502,912,836	% 97.8
野村マネーポートフォリオ マザーファンド	2,011	0.0
コール・ローン等、その他	11,359,784	2.2
投資信託財産総額	514,274,631	100.0

*金額の単位未満は切り捨て。

○資産、負債、元本及び基準価額の状況（2025年12月8日現在）

項 目	当 期 末
	円
(A) 資産	514,274,631,269
コール・ローン等	11,359,630,637
投資信託受益証券(評価額)	502,912,836,480
野村マネーポートフォリオ マザーファンド(評価額)	2,011,809
未収利息	152,343
(B) 負債	3,860,715,692
未払金	1,233,236,004
未払収益分配金	272,596,244
未払解約金	378,358,300
未払信託報酬	1,970,956,280
その他未払費用	5,568,864
(C) 純資産総額(A-B)	510,413,915,577
元本	272,596,244,311
次期繰越損益金	237,817,671,266
(D) 受益権総口数	272,596,244,311口
1万口当たり基準価額(C/D)	18,724円

(注) 期首元本額は229,738,182,362円、期中追加設定元本額は80,281,861,850円、期中一部解約元本額は37,423,799,901円、1口当たり純資産額は1.8724円です。

(注) 投資信託財産の運用の指図に係わる権限の全部又は一部を委託する為に要する費用、支払金額2,120,080,132円。

○損益の状況（2024年12月7日～2025年12月8日）

項 目	当 期
	円
(A) 配当等収益	27,389,788,373
受取配当金	27,356,085,274
受取利息	33,703,099
(B) 有価証券売買損益	29,668,786,681
売買益	31,008,168,970
売買損	△ 1,339,382,289
(C) 信託報酬等	△ 3,689,700,774
(D) 当期損益金(A+B+C)	53,368,874,280
(E) 前期繰越損益金	61,301,156,622
(F) 追加信託差損益金	123,420,236,608
(配当等相当額)	(147,801,697,263)
(売買損益相当額)	(△ 24,381,460,655)
(G) 計(D+E+F)	238,090,267,510
(H) 収益分配金	△ 272,596,244
次期繰越損益金(G+H)	237,817,671,266
追加信託差損益金	123,420,236,608
(配当等相当額)	(147,801,697,307)
(売買損益相当額)	(△ 24,381,460,699)
分配準備積立金	114,397,434,658

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

*損益の状況の中で(C)信託報酬等には信託報酬に対する消費税等相当額を含めて表示しています。

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

(注) 分配金の計算過程（2024年12月7日～2025年12月8日）は以下の通りです。

項 目	当 期
	2024年12月7日～ 2025年12月8日
a. 配当等収益(経費控除後)	25,618,733,585円
b. 有価証券売買等損益(経費控除後・繰越欠損金補填後)	27,750,140,695円
c. 信託約款に定める収益調整金	147,801,697,307円
d. 信託約款に定める分配準備積立金	61,301,156,622円
e. 分配対象収益(a+b+c+d)	262,471,728,209円
f. 分配対象収益(1万円当たり)	9,628円
g. 分配金	272,596,244円
h. 分配金(1万円当たり)	10円

○分配金のお知らせ

1万円当たり分配金(税込み)	10円
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※分配落ち後の基準価額が個別元本と同額または上回る場合、分配金は全額普通分配金となります。

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

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

○お知らせ

「投資信託及び投資法人に関する法律」の一部改正に伴い、運用報告書の電子交付に関する条文を変更する所要の約款変更を行ないました。 <変更適用日：2025年4月1日>

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

2024年10月31日決算

●当ファンドの仕組みは次の通りです。

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

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

PIMCOバミューダ・インカム・ファンドA

運用計算書

2024年10月31日に終了した期間

(金額単位:千米ドル)

収益:	
受取利息	\$ 23,886
受取配当(外国税額控除後)	0
雑収入	0
収益合計	23,886
費用:	
投資顧問報酬 - W (USD)	164
運用報酬 - M (JPY 投資顧問)	801
運用報酬 - M (USD 投資顧問)	469
運用報酬 - P (JPY)	192
運用報酬 - R (USD)	131
運用報酬 - S (USD)	168
運用報酬 - T (JPY)	4,971
運用報酬 - U2 (JPY)	258
運用報酬 - X (JPY)	28
管理報酬 - R (USD)	40
管理報酬 - S (USD)	52
管理報酬 - W (USD)	51
分配支払手数料 - M (JPY 投資顧問)	695
分配支払手数料 - M (USD 投資顧問)	407
分配支払手数料 - P (JPY)	192
代理店報酬 - M (JPY 投資顧問)	53
代理店報酬 - M (USD 投資顧問)	31
法務費用	0
支払利息	2,642
雑費用	9
費用合計	11,354
純投資損益	12,532

当期実現損益:	
投資有価証券	175
関連投資	330,640
上場金融デリバティブ商品	0
店頭金融デリバティブ商品	(149,396)
外貨通貨	2,044
当期実現損益	183,463

当期末実現評価損益:	
投資有価証券	51
関連投資	980,416
上場金融デリバティブ商品	0
店頭金融デリバティブ商品	(257,115)
外貨建資産および負債	(144)
当期末実現評価損益	723,208
当期損益	906,671

運用の結果による純資産の増減額	\$ 919,203
*外国税	\$ 0

※金額は四捨五入されている。1未満の価額はゼロとして開示されている。

(単位:千 1口単位を除く)

期末純資産総額	
N(JPY)	\$ 3,635,150
N(USD)	3,550,826

期末現在発行済受益証券数	
N(JPY)	79,573
N(USD)	55,396

期末1口当たり純資産価格	
N(JPY)	\$ 45.68
N(USD)	64.10

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

組入資産の明細

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

		2024年10月31日
	額面金額 (単位:千)	評価額 (単位:千)
投資有価証券 6.1%		
短期金融商品 6.1%		
定期預金 0.0%		
Australia and New Zealand Banking Group Ltd.		
4.330% due 11/01/2024	\$ 16	\$ 16
Brown Brothers Harriman & Co.		
4.330% due 11/01/2024	27	27
Citibank N.A.		
4.330% due 11/01/2024	168	168
DBS Bank Ltd.		
4.330% due 11/01/2024	104	104
DnB Bank ASA		
4.330% due 11/01/2024	59	59
JPMorgan Chase Bank N.A.		
4.330% due 11/01/2024	409	409
Royal Bank of Canada		
4.330% due 11/01/2024	2	2
Sumitomo Mitsui Banking Corp.		
0.010% due 11/01/2024	¥ 5	0
4.330% due 11/01/2024	\$ 163	163
Sumitomo Mitsui Trust Bank Ltd.		
0.010% due 11/01/2024	¥ 3	0
4.330% due 11/01/2024	\$ 116	116
		1,064
米財務省証券 6.1%		
4.537% due 12/24/2024 (a)	20,700	20,561
4.565% due 01/23/2025 (a)	179,200	177,369
4.573% due 01/16/2025 (a)	59,279	58,722
4.620% due 11/29/2024 (b)	17,700	17,637
4.640% due 12/17/2024 (a)	63,585	63,214
4.662% due 12/10/2024 (b)	9,800	9,751
4.688% due 12/03/2024 (a)	248,226	247,218
4.689% due 11/26/2024 (a)	141,094	140,644
4.874% due 11/12/2024 (b)	582	581
		735,697
短期金融商品合計		736,761
(取得原価 \$736,691)		
投資有価証券合計		736,761
(取得原価 \$736,691)		

口数 評価額
(単位:千)

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

投資有価証券明細表に対する注記(金額単位:千米ドル)

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

◎店頭金融デリバティブ商品

2024年10月31日現在

●外国為替先渡し契約

単位:千

取引相手	決済月	受渡通貨	受取通貨	未実現評価損益		
				資産	負債	
BPS	11/2024	JPY	221,569	\$ 1,444	\$ 0	(11)
BPS	11/2024		598,604	3,930	0	(1)
BPS	11/2024	\$	643	JPY 98,742	5	0
BPS	11/2024		111	16,961	0	0
BPS	11/2024		160	24,337	0	0
MYI	11/2024	JPY	162,725	\$ 1,063	0	(5)
MYI	11/2024	\$	473	JPY 72,469	3	0
MYI	11/2024		63	9,713	0	0
				\$	8	\$ (17)

- F (JPY)クラス、J (JPY)クラス、M (JPY 投資顧問)、N (JPY)クラス、P (JPY)クラス、Q (JPY)クラス、R (JPY)クラス、R2 (JPY)クラス、S (JPY)クラス、T (JPY)クラス、U2 (JPY)クラス、X (JPY)クラス、Y (JPY)クラス、Z (JPY)クラス外国為替先渡し契約

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

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

	額面金額 (単位:千)	評価額 (単位:千)		額面金額 (単位:千)	評価額 (単位:千)
Kennedy Wilson Europe Real Estate Ltd.					
3.250% due 11/12/2025	EUR 1,400	1,485			
Kizuna RE III Pte Ltd.					
7.326% due 04/09/2029	\$ 600	610			
Lloyds Banking Group PLC					
5.679% due 01/05/2035	5,500	5,575			
Longleaf Pine Re Ltd.					
22.061% due 05/25/2027	1,900	2,096			
Marex Group PLC					
6.404% due 11/04/2029 (e)	2,200	2,205			
Morgan Stanley					
3.790% due 03/21/2030	EUR 5,100	5,626			
3.955% due 03/21/2035	4,100	4,514			
5.042% due 07/19/2030	\$ 14,200	14,248			
Morgan Stanley Bank N.A.					
4.447% due 10/15/2027	8,400	8,358			
4.968% due 07/14/2028	2,800	2,816			
5.527% due 10/15/2027	7,200	7,220			
Mutual of Omaha Cos. Global Funding					
4.750% due 10/15/2029	3,900	3,854			
Nationwide Building Society					
3.960% due 07/18/2030	5,600	5,325			
4.302% due 03/08/2029	12,500	12,203			
4.500% due 11/01/2026	EUR 12,200	13,645			
Nature Coast Re Ltd.					
14.576% due 12/07/2026	\$ 2,400	2,478			
NatWest Group PLC					
4.445% due 05/08/2030	17,600	17,094			
5.076% due 01/27/2030	16,500	16,457			
5.778% due 03/01/2035	6,500	6,640			
6.016% due 03/02/2034	13,100	13,704			
Nykredit Realkredit A/S					
3.500% due 07/10/2031	EUR 11,200	12,038			
Orange Capital RE DAC					
10.750% due 01/08/2027	2,100	2,270			
Panama Infrastructure Receivable Purchaser PLC					
0.000% due 04/05/2032	\$ 15,040	10,387			
Polestar Re Ltd.					
15.053% due 01/07/2028	1,600	1,598			
17.803% due 01/07/2027	5,500	5,678			
Preferred Term Securities XVIII Ltd.					
5.573% due 09/23/2035	19	19			
Preferred Term Securities XXIV Ltd.					
5.508% due 03/22/2037	632	575			
5.588% due 03/22/2037	4,775	3,844			
Preferred Term Securities XXV Ltd.					
5.498% due 06/22/2037	16,368	14,813			
Preferred Term Securities XXVI Ltd.					
5.508% due 09/22/2037	25,461	22,660			
Prime Property Fund LLC					
5.440% due 09/30/2031	12,400	12,214			
Prologis International Funding II S.A.					
3.700% due 10/07/2034	EUR 7,800	8,424			
Purple Re Ltd.					
13.553% due 06/07/2027	\$ 2,100	2,178			
Quercus Re DAC					
11.056% due 07/08/2027	EUR 300	323			
Sabine Re Ltd.					
12.813% due 04/07/2027	\$ 700	731			
Santander Holdings USA, Inc.					
5.353% due 09/06/2030	5,000	4,951			
Santander UK Group Holdings PLC					
2.469% due 01/11/2028	1,000	943			
3.823% due 11/03/2028	3,400	3,280			
4.858% due 09/11/2030	5,700	5,617			
6.534% due 01/10/2029	9,900	10,298			
7.482% due 08/29/2029	GBP 4,200	5,753			
Societe Generale S.A.					
6.691% due 01/10/2034	\$ 15,100	15,933			
Suci Second Investment Co.					
4.375% due 09/10/2027	22,300	22,015			
Sunac China Holdings Ltd. (g)					
6.000% due 09/30/2025	31	5			
6.250% due 09/30/2026	31	5			
6.500% due 09/30/2027	62	10			
6.750% due 09/30/2028	93	14			
7.000% due 09/30/2029	94	13			
7.250% due 09/30/2030	44	6			
SVB Financial Group					
3.125% due 06/05/2030 (f)	100	59			
Taranis Reinsurance DAC					
9.219% due 01/21/2028	EUR 1,400	1,500			
11.388% due 01/21/2028	2,000	2,196			
Torrey Pines Re Ltd.					
10.553% due 06/07/2027	\$ 1,500	1,565			
11.803% due 06/07/2027	900	931			
13.553% due 06/05/2026	500	518			
Türkiye İş Bankası A/S					
2.900% due 11/15/2034	8,400	8,400			
U.S. Capital Funding VI Ltd.					
5.218% due 07/10/2043	17,981	14,835			
UBS AG					
5.500% due 08/20/2026	EUR 14,000	15,871			
7.500% due 02/15/2028	\$ 10,500	11,320			
UBS Group AG					
3.091% due 05/14/2032	2,850	2,514			
3.750% due 03/26/2025	6,200	6,175			
3.869% due 01/12/2029	31,650	30,624			
4.194% due 04/01/2031	9,150	8,739			
4.988% due 08/05/2033	10,400	10,271			
5.699% due 02/08/2035	1,500	1,537			
5.959% due 01/12/2034	15,900	16,566			

	額面金額 (単位:千)	評価額 (単位:千)		額面金額 (単位:千)	評価額 (単位:千)
6.301% due 09/22/2034	4,900	5,235	6.259% due 05/01/2027	4,580	4,687
6.327% due 12/22/2027	10,000	10,294	6.298% due 05/01/2029	1,900	1,969
6.442% due 08/11/2028	3,360	3,489	6.528% due 05/01/2034	2,000	2,110
6.537% due 08/12/2033	22,110	23,758	British Airways 2019-1 Class AA Pass-Through Trust		
7.750% due 03/01/2029	EUR 3,540	4,365	3.300% due 12/15/2032	79	73
9.016% due 11/15/2033	\$ 4,350	5,366	Broadcom, Inc.		
Uniti Group LP			2.450% due 02/15/2031	7,400	6,393
6.500% due 02/15/2029	2,280	1,965	3.469% due 04/15/2034	3,633	3,172
10.500% due 02/15/2028	6,545	6,978	Burberry Group PLC		
Ursa Re Ltd.			5.750% due 06/20/2030	GBP 300	368
10.076% due 12/07/2026	4,200	4,385	Carvana Co. (g)		
13.326% due 12/07/2026	5,300	5,599	13.000% due 06/01/2030	\$ 19,380	21,146
VICI Properties LP			14.000% due 06/01/2031	23,139	27,609
3.500% due 02/15/2025	4,784	4,757	CVS Pass-Through Trust		
3.750% due 02/15/2027	4,300	4,160	5.773% due 01/10/2033	118	117
4.125% due 08/15/2030	5,684	5,272	7.507% due 01/10/2032	466	492
4.250% due 12/01/2026	3,600	3,534	8.353% due 07/10/2031	464	498
4.625% due 12/01/2029	3,600	3,461	Energy Transfer LP		
Voyager Aviation Holdings LLC			4.950% due 05/15/2028	424	425
8.500% due 05/09/2026 (f)	2,029	0	Exela Intermediate LLC		
Wells Fargo & Co.			11.500% due 04/15/2026 (g)	572	96
2.393% due 06/02/2028	3,300	3,104	Ford Motor Credit Co. LLC		
Winston RE Ltd.			2.700% due 08/10/2026	2,208	2,108
16.300% due 02/26/2027	500	452	3.815% due 11/02/2027	13,078	12,485
		1,025,921	4.125% due 08/17/2027	32,337	31,259
			4.542% due 08/01/2026	25,740	25,391
			5.800% due 03/08/2029	7,900	7,911
			5.850% due 05/17/2027	1,610	1,626
			Greene King Finance PLC		
			3.593% due 03/15/2035	GBP 1,833	2,129
			4.064% due 03/15/2035	492	579
			5.106% due 03/15/2034	121	151
			6.899% due 12/15/2034	4,156	4,626
			Haleon UK Capital PLC		
			4.625% due 09/18/2033	1,400	1,735
			HCA, Inc.		
			5.450% due 04/01/2031	\$ 6,200	6,271
			IHG Finance LLC		
			3.625% due 09/27/2031	EUR 41,500	44,377
			Imperial Brands Finance PLC		
			3.500% due 07/26/2026	\$ 1,900	1,853
			JDE Peet's NV		
			1.125% due 06/16/2033	EUR 2,900	2,552
			4.500% due 01/23/2034	1,000	1,134
			JetBlue 2020-1 Class A Pass-Through Trust		
			4.000% due 11/15/2032	\$ 5,628	5,340
			Market Bidco Finco PLC		
			4.750% due 11/04/2027	EUR 8,400	8,899
			Mitchells & Butlers Finance PLC		
			5.607% due 12/15/2030	\$ 308	290
			6.013% due 12/15/2028	GBP 703	890

工業 4.0%

Air Canada 2020-2 Class A Pass-Through Trust

5.250% due 04/01/2029 1,567 1,565

Alaska Airlines 2020-1 Class A Pass-Through Trust

4.800% due 08/15/2027 2,935 2,911

Amdocs Ltd.

2.538% due 06/15/2030 3,200 2,798

American Airlines 2013-1 Class A Pass-Through Trust

4.000% due 07/15/2025 69 68

American Airlines 2014-1 Class A Pass-Through Trust

3.700% due 10/01/2026 1,689 1,639

American Airlines 2015-1 Class A Pass-Through Trust

3.375% due 05/01/2027 1,265 1,219

American Airlines 2016-1 Class AA Pass-Through Trust

3.575% due 01/15/2028 1,363 1,315

American Airlines 2016-2 Class AA Pass-Through Trust

3.200% due 06/15/2028 717 676

American Airlines 2017-2 Class AA Pass-Through Trust

3.350% due 10/15/2029 311 293

BAT Capital Corp.

6.343% due 08/02/2030 1,200 1,267

6.421% due 08/02/2033 1,000 1,065

Boeing Co.

2.196% due 02/04/2026 18,488 17,811

2.750% due 02/01/2026 25,140 24,382

	額面金額 (単位:千)	評価額 (単位:千)		額面金額 (単位:千)	評価額 (単位:千)
MTU Aero Engines AG					
3.875% due 09/18/2031	EUR	1,700			1,882
Nissan Motor Co. Ltd.					
3.522% due 09/17/2025	\$	8,300			8,145
4.345% due 09/17/2027		8,700			8,361
4.810% due 09/17/2030		2,250			2,079
NMG Holding Co., Inc.					
8.500% due 10/01/2028		11,900			12,110
ONEOK, Inc.					
4.750% due 10/15/2031		6,000			5,862
5.050% due 11/01/2034		3,400			3,300
5.700% due 11/01/2054		600			579
5.850% due 11/01/2064		1,100			1,062
Roadster Finance DAC					
2.375% due 12/08/2027	EUR	1,000			1,027
Rolls-Royce PLC					
4.625% due 02/16/2026		3,314			3,655
5.750% due 10/15/2027	GBP	3,199			4,156
Russian Railways Via RZD Capital PLC					
7.487% due 03/25/2031 (f)		6,300			5,670
Syngenta Finance NV					
4.892% due 04/24/2025	\$	800			798
Times Square Hotel Trust					
8.528% due 08/01/2026		555			557
U.S. Renal Care, Inc.					
10.625% due 06/28/2028		2,342			1,961
United Airlines 2019-2 Class AA Pass-Through Trust					
2.700% due 05/01/2032		1,212			1,077
United Airlines 2020-1 Class A Pass-Through Trust					
5.875% due 10/15/2027		14,421			14,759
Venture Global Calcasieu Pass LLC					
3.875% due 08/15/2029		7,400			6,828
3.875% due 11/01/2033		11,200			9,738
Venture Global LNG, Inc.					
8.125% due 06/01/2028		7,200			7,477
8.375% due 06/01/2031		2,200			2,287
9.500% due 02/01/2029		46,750			51,702
9.875% due 02/01/2032		15,550			16,983
Veritas U.S., Inc.					
7.500% due 09/01/2025		1,950			1,858
					461,683
公益事業 4.5%					
Altice France S.A.					
3.375% due 01/15/2028	EUR	1,400			1,165
5.125% due 01/15/2029	\$	200			150
5.125% due 07/15/2029		2,100			1,573
5.500% due 01/15/2028		3,400			2,642
5.500% due 10/15/2029		1,500			1,125
5.875% due 02/01/2027	EUR	100			88
8.125% due 02/01/2027	\$	3,500			2,902
BP Capital Markets BV					
3.360% due 09/12/2031	EUR	900			969
Chile Electricity Lux Mpc II Sarl					
5.580% due 10/20/2035	\$	5,500			5,475
Constellation Oil Services Holding S.A.					
3.000% due 12/31/2026 (g)		379			362
DISH DBS Corp.					
5.250% due 12/01/2026		22,510			20,877
5.750% due 12/01/2028		14,510			12,705
Gazprom PJSC Via Gaz Capital S.A.					
2.250% due 11/22/2024	EUR	100			95
4.950% due 03/23/2027	\$	1,800			1,161
4.950% due 02/06/2028		1,000			615
5.150% due 02/11/2026		5,700			3,990
7.288% due 08/16/2037		500			400
8.625% due 04/28/2034		2,372			1,838
Gazprom PJSC Via Gaz Finance PLC					
1.500% due 02/17/2027	EUR	31,800			19,161
2.950% due 04/15/2025		5,000			4,207
2.950% due 01/27/2029	\$	23,200			11,948
Intelsat Jackson Holdings S.A.					
6.500% due 03/15/2030		67,993			64,055
Netflix, Inc.					
3.875% due 11/15/2029	EUR	1,145			1,286
NPC Ukrenegro					
6.875% due 11/09/2028	\$	1,200			792
Pacific Gas & Electric Co.					
2.100% due 08/01/2027		1,910			1,777
2.500% due 02/01/2031		2,600			2,232
2.950% due 03/01/2026		8,508			8,280
3.000% due 06/15/2028		11,288			10,578
3.150% due 01/01/2026		15,753			15,411
3.250% due 06/01/2031		3,800			3,393
3.300% due 03/15/2027		3,838			3,700
3.300% due 12/01/2027		14,666			13,991
3.450% due 07/01/2025		12,102			11,978
3.500% due 06/15/2025		8,068			7,991
3.750% due 07/01/2028		13,613			13,080
4.200% due 03/01/2029		9,900			9,586
4.400% due 03/01/2032		7,300			6,923
4.500% due 07/01/2040		4,463			3,873
4.550% due 07/01/2030		50,195			48,754
4.650% due 08/01/2028		100			99
PacificCorp					
5.800% due 01/15/2055		2,800			2,804
Petroleos de Venezuela S.A.					
5.375% due 04/12/2027		11,932			1,186
5.500% due 04/12/2037		10,372			1,027
6.000% due 11/15/2026		13,183			1,285
6.000% due 05/16/2034		8,283			799
9.000% due 11/17/2031		400			41

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

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

社債・約束手形合計
(取得原価 \$2,102,578)

2,017,675

転換社債等 0.4%

Multiplan Corp.

6.000% due 10/15/2027 (c) \$ 5,700 3,562

Nationwide Building Society

10.250% due 06/20/2166 GBP 6,936 11,746

Stichting AK Rabobank Certificaten

6.500% due 03/29/2170 (d) EUR 20,844 25,425

転換社債等合計

40,733

(取得原価 \$51,952)

地方債・約束手形 0.0%

Chicago, Illinois, Build America Bonds, Series 2010

6.630% due 02/01/2035 \$ 554 580

6.725% due 04/01/2035 262 276

7.350% due 07/01/2035 428 465

Golden State, California, Tobacco Securitization Corp. Revenue Bonds, Series 2021

3.000% due 06/01/2046 570 527

Puerto Rico Electric Power Authority, Build America Bonds, Series 2010 (f)

6.050% due 07/01/2032 800 344

6.125% due 07/01/2040 3,000 1,290

地方債・約束手形合計

3,482

(取得原価 \$3,058)

米国政府機関債 63.3%

Fannie Mae

1.229% due 05/25/2048 (h) 1,876 243

3.000% due 04/01/2037 538 503

3.000% due 09/01/2049 180 156

3.000% due 03/01/2050 15,497 13,567

3.000% due 10/01/2051 1,292 1,114

3.000% due 12/01/2051 187 161

3.000% due 01/01/2052 101 88

3.000% due 02/01/2052 9,572 8,267

3.000% due 03/01/2052 21,665 18,705

3.000% due 04/01/2052 23,998 20,720

3.000% due 05/01/2052 7,467 6,448

3.000% due 06/01/2052 8,839 7,630

3.000% due 07/01/2052 6,659 5,746

3.000% due 08/01/2052 3,156 2,741

3.000% due 05/01/2053 104 90

3.500% due 08/01/2042 17 15

3.500% due 09/01/2047 151 137

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

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

	額面金額 (単位:千)	評価額 (単位:千)		額面金額 (単位:千)	評価額 (単位:千)
0.250% due 07/15/2029	151,817	141,728	ACE Securities Corporation Home Equity Loan Trust		
0.250% due 02/15/2050	22,481	14,072	5.162% due 08/25/2036	2,709	2,602
0.375% due 07/15/2025	27,661	27,321	5.647% due 01/25/2035	774	725
0.375% due 01/15/2027	6,052	5,855	5.677% due 02/25/2034	384	458
0.375% due 07/15/2027	1,621	1,566	5.752% due 08/25/2035	3,875	3,805
0.625% due 07/15/2032	93,394	85,140	5.782% due 11/25/2034	936	924
0.625% due 02/15/2043	3,012	2,325	6.022% due 02/25/2035	5,965	5,706
0.750% due 07/15/2028	35,559	34,363	Adjustable Rate Mortgage Trust		
0.750% due 02/15/2042	7,105	5,712	5.802% due 08/25/2035	2,259	1,985
0.750% due 02/15/2045	19,384	14,841	AFC Home Equity Loan Trust		
0.875% due 01/15/2029	64,918	62,469	5.662% due 06/25/2029	1,474	1,155
0.875% due 02/15/2047	22,691	17,423	Alternative Loan Trust		
1.000% due 02/15/2046	12,223	9,743	4.456% due 08/25/2036	4,432	4,082
1.000% due 02/15/2048	26,552	20,794	4.542% due 08/25/2035	390	353
1.000% due 02/15/2049	67,316	52,232	5.064% due 09/20/2046	397	399
1.375% due 07/15/2033	221,606	212,113	5.212% due 07/25/2036	3,627	3,549
1.375% due 02/15/2044	3,512	3,077	5.232% due 08/25/2046	7,919	6,710
1.500% due 02/15/2053	27,640	23,745	5.252% due 05/25/2036	11,309	9,562
1.750% due 01/15/2034	26,831	26,333	5.294% due 03/20/2046	4,869	4,128
1.875% due 07/15/2034	207,568	206,175	5.302% due 09/25/2035	2,475	1,493
2.125% due 02/15/2040	3,641	3,662	5.352% due 12/25/2046	11,895	9,736
2.125% due 02/15/2041	2,012	2,030	5.392% due 07/25/2036	17,192	14,820
2.375% due 01/15/2025	22,004	21,933	5.452% due 01/25/2036	5,235	4,782
U.S. Treasury Bonds			5.500% due 04/25/2034	7,719	7,650
2.250% due 08/15/2046	100	67	5.500% due 06/25/2035	3,958	3,172
2.750% due 08/15/2047	2,830	2,082	5.500% due 08/25/2035	44	37
3.000% due 08/15/2048	155	119	5.500% due 02/25/2036	14	8
3.000% due 02/15/2049	77	59	5.514% due 12/20/2035	4,741	4,333
3.125% due 05/15/2048	180	141	6.000% due 11/25/2036	1,652	949
4.375% due 08/15/2043	33,800	32,971	6.000% due 07/25/2037	24,471	12,857
4.625% due 05/15/2054	116,900	119,658	6.411% due 08/25/2035	331	273
U.S. Treasury Notes			6.502% due 10/25/2034	1,561	1,526
1.625% due 02/15/2026	2,200	2,128	6.663% due 09/25/2034	532	488
2.000% due 02/15/2025	11,021	10,940	7.000% due 10/25/2037	28,203	9,748
2.000% due 08/15/2025	1,400	1,374	Ameriqet Mortgage Securities Trust		
2.000% due 11/15/2026	800	767	5.467% due 03/25/2036	21,835	20,571
2.250% due 11/15/2024	11,957	11,946	Ameriqet Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates		
2.250% due 02/15/2027	28,000	26,852	3.566% due 09/25/2032	86	86
2.375% due 05/15/2029	32,200	29,853	5.010% due 11/25/2033	1,380	1,373
2.625% due 02/15/2029	5,000	4,701	5.632% due 09/25/2035	1,539	1,526
2.750% due 08/15/2032	150,100	135,295	5.872% due 01/25/2036	7,000	6,070
2.875% due 05/15/2032	290	265	6.607% due 10/25/2034	9,913	9,284
国庫債券合計		1,624,080	Angel Oak Mortgage Trust		
(取得原価 \$1,754,826)			6.500% due 12/25/2067	3,333	3,367
モーゲージ担保証券 34.7%			Argent Mortgage Loan Trust		
Accredited Mortgage Loan Trust			5.332% due 05/25/2035	16,813	15,007
5.797% due 07/25/2035	3,049	3,007	Argent Securities Trust		
6.547% due 07/25/2035	2,206	1,934	5.212% due 04/25/2036	7,497	2,379
			Argent Securities, Inc. Asset-Backed Pass-Through Certificates		
			4.109% due 09/25/2033	1,946	1,874
			5.617% due 10/25/2035	36,400	33,301

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

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

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5.527% due 03/25/2034	1,916	1,903	Home Equity Mortgage Loan Asset-Backed Trust		
5.542% due 01/25/2036	24,773	23,281	4.992% due 11/25/2036	10,229	9,503
First Horizon Alternative Mortgage Securities Trust			5.092% due 04/25/2037	11,745	7,950
0.148% due 05/25/2035 (h)	1,107	50	5.212% due 06/25/2036	1,514	1,456
5.352% due 05/25/2035	1,107	650	5.392% due 06/25/2036	16,718	12,886
Fontainebleau Miami Beach Trust			5.842% due 08/25/2035	2,185	2,161
3.963% due 12/10/2036	33,098	32,654	Household Capital RMBS		
Fremont Home Loan Trust			6.630% due 07/20/2086	AUD 35,244	23,105
5.132% due 02/25/2037	6,111	4,535	7.630% due 07/20/2086	7,470	4,884
5.142% due 05/25/2036	3,994	3,898	HPLY Trust		
5.512% due 01/25/2036	4,856	4,644	6.965% due 11/15/2036	\$ 4,580	4,552
5.872% due 01/25/2035	6,493	5,764	7.315% due 11/15/2036	25,675	25,487
GE-WMC Asset-Backed Pass-Through Certificates			HSI Asset Securitization Corp. Trust		
5.542% due 10/25/2035	9,964	8,510	4.952% due 07/25/2036	2,144	925
Glen Securities Finance DAC			5.152% due 07/25/2036	31,738	13,889
5.786% due 10/28/2038	EUR 3,803	4,118	5.227% due 05/25/2037	6,844	6,746
6.786% due 10/28/2038	2,852	3,061	Impac CMB Trust		
7.586% due 10/28/2038	1,394	1,487	5.532% due 01/25/2035	6,538	6,216
GMAC Commercial Mortgage Asset Corp.			Impac Secured Assets Corp.		
5.456% due 03/10/2051	\$ 11,596	9,869	5.412% due 03/25/2036	6,929	5,556
GreenPoint Mortgage Funding Trust			Impac Secured Assets Trust		
5.412% due 11/25/2045	32	23	5.232% due 01/25/2037	1,753	1,459
Grifonas Finance No.1 PLC			IndyMac IMJA Mortgage Loan Trust		
3.681% due 08/28/2039	EUR 402	426	6.500% due 10/25/2037	8,163	3,944
GSAA Home Equity Trust			IndyMac IMSC Mortgage Loan Trust		
6.182% due 11/25/2036	\$ 2,873	697	4.132% due 06/25/2037	7,871	4,965
6.500% due 11/25/2037	20	8	IndyMac INDX Mortgage Loan Trust		
GSAMP Trust			3.274% due 07/25/2037	16,181	13,436
5.012% due 01/25/2037	15,554	9,270	3.407% due 04/25/2037	13,074	11,560
5.132% due 03/25/2047	3,629	3,328	3.749% due 04/25/2037	6,163	5,535
5.372% due 06/25/2036	9,145	8,804	3.967% due 03/25/2036	3,561	2,450
5.497% due 11/25/2035	5,189	4,733	4.647% due 11/25/2036	10,288	6,520
5.827% due 08/25/2034	2,533	2,467	5.212% due 02/25/2037	19,956	18,548
5.827% due 04/25/2035	4,705	4,387	5.232% due 10/25/2036	4,579	1,873
6.652% due 06/25/2035	3,265	3,157	5.452% due 07/25/2035	5,305	4,233
GSMSC Resecuritization Trust			INTOWN Mortgage Trust		
1.805% due 04/26/2037	44,351	10,960	8.489% due 08/15/2039	11,495	11,542
5.149% due 09/26/2036	3,541	2,262	Jefferies Resecuritization Trust		
GSR Mortgage Loan Trust			9.123% due 06/25/2047	388	319
1.848% due 03/25/2037 (h)	7,398	682	JPMorgan Alternative Loan Trust		
5.152% due 03/25/2037	7,398	1,086	4.412% due 09/25/2036	7,711	6,269
HarborView Mortgage Loan Trust			4.701% due 03/25/2036	237	166
4.339% due 06/19/2036	6,019	3,036	5.412% due 04/25/2047	1,331	1,267
5.354% due 12/19/2036	704	654	5.730% due 03/25/2036	42	41
5.434% due 02/19/2036	9,221	5,601	JPMorgan Chase Commercial Mortgage Securities Trust		
5.514% due 08/19/2045	6,966	5,382	4.128% due 07/05/2031	2,500	2,311
Hawaii Hotel Trust			4.248% due 07/05/2033	1,925	1,798
6.751% due 05/15/2038	2,000	1,998	6.268% due 12/15/2036	3,700	2,836
7.261% due 05/15/2038	12,500	12,450	7.235% due 10/05/2040	6,900	7,273
Home Equity Asset Trust			7.268% due 09/15/2029	1,740	1,294
5.332% due 10/25/2036	23,475	14,690	7.433% due 11/15/2038	16,193	16,035

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

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

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

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

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

	額面金額 (単位:千)	評価額 (単位:千)		額面金額 (単位:千)	評価額 (単位:千)
3.843% due 09/15/2030	3,400	2,510	KKR CLO 18 Ltd.		
3.945% due 10/15/2026	5,400	3,893	5.834% due 07/18/2030	660	661
Galaxy Xxviii CLO Ltd.			LAD Auto Receivables Trust		
6.018% due 07/15/2031	\$ 4,174	4,187	4.865% due 11/17/2025	13,300	13,304
Gateway Casinos & Entertainment Ltd.			5.460% due 07/16/2029	1,100	1,113
5.000% due 03/12/2038	CAD 7,891	5,261	5.610% due 08/15/2028	3,300	3,336
GLS Auto Receivables Issuer Trust			5.700% due 03/15/2027	1,785	1,790
4.750% due 07/17/2028 (e)	\$ 1,600	1,600	LCM XVII LP		
4.760% due 10/15/2027 (e)	4,600	4,601	6.048% due 10/15/2031	17,658	17,684
4.857% due 11/17/2025 (e)	1,900	1,901	LoanCore Issuer Ltd.		
4.890% due 04/16/2029 (e)	5,300	5,301	6.218% due 07/15/2036	1,421	1,419
5.020% due 04/17/2028	1,800	1,804	6.218% due 11/15/2038	8,794	8,768
5.080% due 01/16/2029	3,000	3,008	M&T Equipment Notes		
5.350% due 08/16/2027	5,400	5,414	5.385% due 08/18/2025	10,046	10,063
5.478% due 08/15/2025	255	255	Madison Park Funding XXIX Ltd.		
GLS Auto Select Receivables Trust			5.812% due 10/18/2030	10,835	10,868
4.845% due 10/15/2025	12,500	12,500	Magnetite XV Ltd.		
5.609% due 07/15/2025	1,522	1,523	5.897% due 07/25/2031	13,360	13,386
GM Financial Automobile Leasing Trust			MAN Euro CLO DAC		
4.745% due 10/20/2025	31,484	31,495	4.929% due 10/15/2036	EUR 20,000	21,756
GM Financial Consumer Automobile Receivables Trust			METAL LLC		
4.470% due 02/16/2028	4,900	4,893	4.581% due 10/15/2042	\$ 9,466	6,058
4.737% due 10/16/2025	33,400	33,408	MF1 LLC		
GMF Canada Leasing Trust			6.909% due 06/19/2037	21,913	21,947
4.827% due 08/20/2029	CAD 5,300	3,866	7.309% due 09/17/2037	8,765	8,792
4.883% due 12/21/2026	9,500	7,046	7.494% due 06/19/2037	8,236	8,241
Goldentree Loan Management U.S. CLO 6 Ltd.			MMcapS Funding XVII Ltd.		
5.937% due 04/20/2035	\$ 1,700	1,702	5.627% due 12/01/2035	105	105
Goodgreen			Nassau Ltd.		
3.930% due 10/15/2053	3,597	3,263	6.068% due 07/15/2031	1,760	1,761
Goodleap Sustainable Home Solutions Trust			National Collegiate Student Loan Trust		
6.500% due 07/20/2055	799	810	5.349% due 10/25/2033	396	394
GreatAmerica Leasing Receivables Funding LLC			Navient Private Education Loan Trust		
5.280% due 03/15/2027	3,800	3,825	5.818% due 11/15/2068	914	911
5.458% due 08/15/2025	7,148	7,165	7.068% due 12/15/2045	1,052	1,058
GreenSky Home Improvement Issuer Trust			Nelnet Student Loan Trust		
5.150% due 10/27/2059	1,000	998	5.771% due 09/25/2065	1,406	1,405
GreenSky Home Improvement Trust			6.640% due 02/20/2041	4,664	4,738
5.550% due 06/25/2059	500	507	Nissan Auto Receivables Owner Trust		
5.880% due 06/25/2059	2,253	2,268	4.703% due 10/15/2025	22,600	22,607
Honda Auto Receivables Owner Trust			Ocean Trails CLO 8		
4.330% due 05/15/2029	4,000	3,985	5.946% due 07/15/2034	11,800	11,846
4.560% due 03/15/2027	13,300	13,294	Octagon Loan Funding Ltd.		
Hyundai Auto Lease Securitization Trust			6.543% due 11/18/2031	301	302
4.620% due 04/17/2028	10,000	10,010	Octane Receivables Trust		
4.770% due 03/15/2027	5,900	5,910	4.749% due 11/20/2025 (e)	15,500	15,500
5.304% due 09/15/2025	9,175	9,185	OZLM XVII Ltd.		
Hyundai Auto Receivables Trust			5.767% due 07/20/2030	1,949	1,950
4.750% due 10/15/2025	26,000	26,007	Pagaya AI Debt Grantor Trust (e)		
5.150% due 06/15/2027	32,800	32,922	5.750% due 06/15/2032	4,400	4,400
			5.992% due 06/15/2032	1,300	1,300

	額面金額 (単位:千)	評価額 (単位:千)		額面金額 (単位:千)	評価額 (単位:千)
Pagaya AI Debt Trust					
7.179% due 04/15/2031	1,445	1,447			
7.600% due 12/16/2030	1,770	1,780			
7.625% due 04/15/2031	3,300	3,321			
Palmer Square European Loan Funding DAC					
5.042% due 05/15/2033 EUR	7,383	8,045			
PenFed Auto Receivables Owner Trust					
5.371% due 08/15/2025 \$	16,270	16,284			
Porsche Innovative Lease Owner Trust					
4.766% due 10/20/2025	38,600	38,606			
5.316% due 08/20/2025	2,546	2,550			
Prestige Auto Receivables Trust					
4.720% due 02/15/2028	18,500	18,486			
5.182% due 09/15/2025	6,915	6,918			
Rad CLO 4 Ltd.					
5.856% due 04/25/2032	7,868	7,892			
Rockford Tower Europe CLO DAC					
4.468% due 04/24/2037 EUR	12,900	14,041			
Romark WM-R Ltd.					
5.909% due 04/20/2031 \$	3,868	3,874			
Santander Drive Auto Receivables Trust					
5.630% due 01/16/2029	10,500	10,645			
5.910% due 06/15/2027	9,400	9,438			
Sapphire Aviation Finance I Ltd.					
4.250% due 03/15/2040	5,199	5,083			
Saranac CLO III Ltd.					
6.615% due 06/22/2030	4,928	4,945			
SCCU Auto Receivables Trust					
5.660% due 07/15/2025	1,196	1,196			
SFS Auto Receivables Securitization Trust					
4.802% due 10/20/2025	10,400	10,403			
5.710% due 10/20/2027	8,964	9,004			
SMB Private Education Loan Trust					
0.000% due 02/16/2055	3	3,279			
3.940% due 02/16/2055	16,223	15,533			
4.550% due 02/16/2055	7,867	7,531			
4.950% due 02/16/2055	2,185	2,094			
5.950% due 02/16/2055	3,140	3,035			
6.150% due 09/15/2053	11,058	11,488			
6.460% due 02/16/2055	16,223	16,334			
6.660% due 09/15/2053	17,931	18,249			
6.930% due 09/15/2053	5,933	6,281			
7.540% due 09/15/2053	1,205	1,264			
8.870% due 09/15/2053	2,505	2,665			
Sound Point CLO XVIII Ltd.					
5.999% due 01/21/2031	2,100	2,103			
Sound Point Euro CLO IV Funding DAC					
4.284% due 01/15/2035 EUR	19,992	21,715			
Symphony CLO 39 Ltd.					
6.216% due 04/25/2034 \$	24,800	24,879			
Tesla Auto Lease Trust					
4.827% due 10/20/2025	7,400	7,402			
Theorem Funding Trust					
6.060% due 12/15/2028	1,407	1,410			
Toyota Auto Receivables Owner Trust					
4.791% due 10/15/2025	54,800	54,814			
TRESTLES CLO V Ltd.					
6.049% due 10/20/2034	8,025	8,044			
Trinitas CLO VIII Ltd.					
5.979% due 07/20/2031	3,616	3,624			
Tropic CDO V Ltd.					
5.238% due 07/15/2036	10,076	9,572			
TRTX Issuer Ltd.					
6.431% due 02/15/2039	4,388	4,372			
TruPS Financials Note Securitization Ltd.					
6.035% due 03/30/2039	17,424	16,901			
6.645% due 09/20/2039	2,365	2,317			
Upstart Pass-Through Trust					
3.800% due 04/20/2030	6,369	6,277			
Upstart Securitization Trust					
5.500% due 06/20/2032	2,598	2,583			
Veros Auto Receivables Trust					
6.280% due 11/15/2027	1,961	1,973			
Westlake Automobile Receivables Trust					
4.919% due 10/15/2025	43,550	43,562			
5.560% due 02/15/2028	3,900	3,938			
5.670% due 08/16/2027	8,600	8,612			
5.670% due 06/16/2025	4,028	4,031			
資産担保証券合計					1,431,090
(取得原価 \$1,428,267)					
ソブリン債 7.5%					
Argentina Government International Bond					
0.750% due 07/09/2030	63,770	41,910			
1.000% due 07/09/2029	4,943	3,554			
3.500% due 07/09/2041	58,125	29,934			
4.125% due 07/09/2035	51,459	28,600			
4.125% due 07/09/2046	1,035	595			
5.000% due 01/09/2038	25,740	15,418			
Australia Government Bond					
1.750% due 06/21/2051 AUD	38,100	13,151			
Bank Gospodarstwa Krajowego					
3.875% due 03/13/2035 EUR	3,000	3,252			
4.250% due 09/13/2044	3,300	3,562			
4.375% due 03/13/2039	4,900	5,418			
5.750% due 07/09/2034 \$	9,300	9,400			
6.250% due 07/09/2054	2,500	2,555			
Chile Government International Bond					
3.875% due 07/09/2031 EUR	10,300	11,362			

	額面金額 (単位:千)	評価額 (単位:千)		額面金額 (単位:千)	評価額 (単位:千)		
Israel Government Bond				7.625% due 04/26/2029	30,900	32,384	
1.750% due 08/31/2025	ILS	21,500	5,649	Turkiye Government Bond			
Israel Government International Bond				50.000% due 09/06/2028	TRY	54,700	1,558
3.800% due 05/13/2060	\$	11,400	7,574	52.191% due 05/17/2028		851,200	24,513
5.000% due 10/30/2026	EUR	73,600	81,524	53.640% due 05/20/2026		5,400	159
Mexico Government International Bond				53.640% due 08/19/2026		3,700	109
2.750% due 11/27/2031 (i)	MXN	1,493,352	63,858	Ukraine Government International Bond			
3.000% due 12/03/2026 (i)		124,570	5,841	0.000% due 02/01/2030 (j)	\$	190	92
4.000% due 11/30/2028 (i)		717,331	34,320	0.000% due 02/01/2034 (j)		711	263
4.000% due 08/24/2034 (i)		66,955	3,014	0.000% due 02/01/2035 (j)		601	293
7.500% due 06/03/2027		344,300	16,265	0.000% due 02/01/2036 (j)		500	243
7.750% due 05/29/2031		38,300	1,714	1.750% due 02/01/2029		1,266	763
8.500% due 03/01/2029		233,800	11,083	1.750% due 02/01/2034		1,214	573
8.500% due 05/31/2029		150,300	7,117	1.750% due 02/01/2035		507	234
Peru Government International Bond				1.750% due 02/01/2036		494	224
5.350% due 08/12/2040	PEN	2,600	571	Venezuela Government International Bond (f)			
5.400% due 08/12/2034		20,162	4,833	6.000% due 12/09/2049		3,367	416
6.150% due 08/12/2032		112,964	29,509	7.000% due 03/31/2038		1,883	262
6.900% due 08/12/2037		33,795	8,823	7.650% due 04/21/2025		5,349	748
6.950% due 08/12/2031		102,250	28,269	7.750% due 10/13/2029		1,200	156
7.300% due 08/12/2033		71,200	19,771	8.250% due 10/13/2034		5,991	834
7.600% due 08/12/2039		48,900	13,381	9.000% due 05/07/2049		3,161	449
Poland Government International Bond				9.250% due 09/15/2027		4,274	660
4.625% due 03/18/2029	\$	2,100	2,101	9.250% due 05/07/2028		6,512	973
Romania Government International Bond				11.750% due 10/21/2026		680	110
1.750% due 07/13/2030	EUR	12,200	11,292	11.950% due 08/05/2031		6,000	942
2.875% due 04/13/2042		7,300	5,239				
5.125% due 09/24/2031		23,200	25,110	ソブリン債合計			877,831
5.250% due 05/30/2032		10,300	11,168	(取得原価 \$967,483)			
5.375% due 03/22/2031		6,440	7,096				
5.500% due 09/18/2028		6,500	7,373				
5.625% due 02/22/2036		2,840	3,023				
5.625% due 05/30/2037		13,200	13,952				
6.375% due 09/18/2033		14,800	17,051				
Russia Government International Bond							
5.100% due 03/28/2035	\$	3,200	0	普通株式 1.1%			
5.250% due 06/23/2047		82,400	0	Amsurg Corp.	1,095,323	59,678	
5.625% due 04/04/2042		11,400	7,809	Cairo Mezz PLC	847,444	417	
5.875% due 09/16/2043		13,200	9,035	Clear Channel Outdoor Holdings, Inc.	5,292,182	7,779	
7.500% due 03/31/2030		2,590	1,722	Constellation Oil Services Holding S.A.	421,249	70	
South Africa Government International Bond				Corestate Capital Holding S.A.	2,742,788	0	
7.000% due 02/28/2031	ZAR	122,900	6,091	Dreamwell Ltd.	56	0	
8.000% due 01/31/2030		63,100	3,381	Eurobank Ergasias Services & Holdings S.A.	1,489,122	3,075	
8.500% due 01/31/2037		180,000	8,526	iHeartMedia, Inc. Class A	1,246,745	2,469	
8.875% due 02/28/2035		182,800	9,265	iHeartMedia, Inc. Class B	967,427	1,724	
9.000% due 01/31/2040		43,100	2,047	Intelsat S.A.	966,065	29,045	
10.500% due 12/21/2026		1,567,500	92,269	National Bank of Greece S.A.	102,570	802	
Turkey Government International Bond				Neiman Marcus Group Ltd. LLC	151,112	19,846	
4.250% due 03/13/2025	\$	17,980	17,938	SSB Manufacturing Co.	56	0	
5.250% due 03/13/2030		29,000	27,413	UBS Group AG	26,741	817	
6.125% due 10/24/2028		10,100	10,145	WestMet Group Holdings LLC	8,915	39	
				Westmoreland Mining Holdings LLC	8,837	11	

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

額面金額
(単位:千)

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

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

レボ取引 0.6%

71,739

短期債 0.0%

Gateway Re Ltd.		
16.695% due 12/23/2024 (k)	1,100	1,090
TER Finance Jersey Ltd.		
7.081% due 01/02/2025 (k)	4,000	3,956
		5,046

定期預金 0.2%

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

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

	額面金額 (単位:千)	評価額 (単位:千)
4.330% due 11/01/2024	\$ 444	444
		23,728

米財務省証券 0.9%

4.568% due 01/16/2025 (l)	94,070	93,186
4.638% due 12/17/2024 (k)	5,257	5,226
4.688% due 12/03/2024 (k)	4,946	4,926
		103,338

短期金融商品合計

(取得原価 \$413,749) **413,600**

投資有価証券合計 (a) 157.4%

(取得原価 \$19,175,610) **\$ 18,398,302**

金融デリバティブ商品 0.3%

(取得原価またはプレミアム \$(19,851)) **38,262**

その他の資産および負債(57.7%)

(6,745,686)

純資産 100.0%

\$ 11,690,878

投資有価証券明細表に対する注記

- (a) 2024年10月31日現在の地域別投資有価証券の配分は、米国が純資産の126.3%、英国が純資産の7.8%、その他の国が純資産の23.3%である。
- (b) この金額の全部または一部は未実行ローン・コミットメントである。未実行部分の金利は実行時に決定される。
- (c) 偶発転換証券
- (d) 永久債:記載の日付(該当する場合)は次回の償還日である。
- (e) 発行日前取引(When-Issued取引)証券
- (f) 当有価証券は、債務不履行状態にある。
- (g) 現物払い有価証券
- (h) 有価証券はインタレスト・オンリー(「IO」)またはIOストリップである。
- (i) 証券の元本がインフレ率に応じて調整される。
- (j) 有価証券は将来の一定の日に利付証券になる。
- (k) クーボンは最終利回りである。
- (l) クーボンは加重平均最終利回りである。

●制限付証券

2024年10月31日現在

単位:千

発行体	クーポン	満期日	取得日	取得原価	市場価格	純資産に占める 市場価格の割合
Amsurg Corp.	N/A	N/A	11/02/2023	\$ 37,379	\$ 59,678	0.51%
Constellation Oil Services Holding S.A.	N/A	N/A	06/10/2022	46	70	0.00%
Corestate Capital Holding S.A.	N/A	N/A	08/22/2023	0	0	0.00%
Deloitte LLP	5.250%	01/30/2030	10/30/2024	11,300	11,300	0.10%
Deloitte LLP	5.410%	01/30/2032	10/30/2024	11,100	11,100	0.09%
Deutsche Bank AG	2.129%	11/24/2026	01/11/2023	1,127	1,163	0.01%
Dreamwell Ltd.	N/A	N/A	04/24/2024	93	0	0.00%
Intelsat S.A.	N/A	N/A	08/02/2018	75,855	29,045	0.25%
Neiman Marcus Group Ltd. LLC	N/A	N/A	09/25/2020	4,866	19,846	0.17%
Prime Property Fund LLC	5.440%	09/30/2031	09/17/2024	12,400	12,214	0.10%
Project Alpha	5.355%	07/16/2025	10/16/2024	2,830	2,600	0.02%
SSB Manufacturing Co.	N/A	N/A	06/29/2023	93	0	0.00%
WestMet Group Holdings LLC	N/A	N/A	07/03/2023	59	39	0.00%
Westmoreland Mining Holdings LLC	N/A	N/A	03/26/2019	44	11	0.00%
制限付証券合計				\$ 157,192	\$ 147,066	1.25%

◎借入およびその他の金融取引

2024年10月31日現在

●レボ取引:

単位:千

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

●リバース・レボ取引

単位:千

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

●担保付借入として会計処理される取引

単位:千

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

(1) 未収利息を含む。

(2) 2024年10月31日に終了した期間の借入平均残高は\$147,731で、加重平均金利は5.288%であった。平均借入には、期中に保有されていた場合、セールバイバック取引およびリバース・レボ契約が含まれる可能性がある。

(3) 未決済のリバース・レボ取引に係る債務残高は期末現在、\$(26,435)である。

◎上場金融デリバティブ商品

2024年10月31日現在

●買建オプション

取引所先物契約に係るオプション

単位:千(契約数を除く)

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

●売建オプション

先物型オプション

単位:千(契約数を除く)

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

●先物契約

単位:千(契約数を除く)

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

●スワップ契約

クレジットデフォルトスワップ(社債・ソブリン債・地方債)ープロテクションの売り⁽¹⁾

単位:千

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

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

単位:千

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

金利スワップ

単位:千

変動金利 支払/受取	変動金利 インデックス	固定金利	満期日	想定元本	市場価格	未実現 評価損益	変動証拠金		
							資産	負債	
支払	3-Month FRA New Zealand Bank Bill	4.750%	06/19/2029	NZD	69,400	\$ 2,243	\$ 1,835	\$ 0	(39)
支払	3-Month ZAR-SAJIBOR	8.410%	07/31/2028	ZAR	37,200	51	51	0	(1)
支払	3-Month ZAR-SAJIBOR	8.415%	07/31/2028		29,700	41	41	0	(1)
支払	3-Month ZAR-SAJIBOR	8.420%	07/31/2028		111,200	155	155	0	(4)
支払	3-Month ZAR-SAJIBOR	8.428%	07/31/2028		74,100	104	104	0	(3)
支払	3-Month ZAR-SAJIBOR	8.426%	08/01/2028		44,900	63	63	0	(2)
支払	3-Month ZAR-SAJIBOR	8.460%	08/01/2028		75,900	111	111	0	(3)
支払	3-Month ZAR-SAJIBOR	8.460%	08/02/2028		76,900	113	113	0	(3)
支払	3-Month ZAR-SAJIBOR	8.464%	08/02/2028		77,100	113	113	0	(3)
支払	3-Month ZAR-SAJIBOR	8.550%	08/03/2028		82,900	135	135	0	(3)
支払	3-Month ZAR-SAJIBOR	8.380%	08/04/2028		39,800	52	52	0	(2)
支払	3-Month ZAR-SAJIBOR	8.410%	08/04/2028		96,000	132	132	0	(4)
支払	3-Month ZAR-SAJIBOR	8.415%	08/04/2028		39,800	55	55	0	(2)
支払	3-Month ZAR-SAJIBOR	8.421%	08/04/2028		40,700	57	57	0	(2)
支払	3-Month ZAR-SAJIBOR	8.543%	08/04/2028		40,600	66	66	0	(2)
支払	3-Month ZAR-SAJIBOR	8.360%	08/07/2028		76,600	99	99	0	(3)
支払	3-Month ZAR-SAJIBOR	8.400%	08/07/2028		76,600	105	105	0	(3)
支払	3-Month ZAR-SAJIBOR	8.410%	08/07/2028		22,600	31	31	0	(1)
支払	6-Month Australian Bank Bill	3.250%	12/17/2024	AUD	39,200	(174)	(3,183)	0	0
支払	6-Month Australian Bank Bill	4.250%	12/17/2024		41,400	(47)	(4,663)	0	0
支払	6-Month Australian Bank Bill	3.500%	06/17/2025		38,850	(272)	(3,864)	0	(4)
支払	6-Month Australian Bank Bill	2.750%	06/17/2026		3,870	(80)	(360)	0	(2)
支払	6-Month Australian Bank Bill	3.000%	03/21/2027		313,890	(6,182)	(34,506)	0	(174)
支払	6-Month Australian Bank Bill	4.000%	09/18/2029		243,600	(1,931)	(4,438)	0	(278)
支払	6-Month Australian Bank Bill	4.500%	03/20/2034		94,500	(73)	280	0	(170)
支払	6-Month Australian Bank Bill	4.500%	09/18/2034		31,400	(58)	(472)	0	(57)
受取	6-Month EURIBOR	(0.395%)	12/30/2024	EUR	1,900	47	47	0	0
受取	6-Month EURIBOR	(0.363%)	06/30/2025		3,500	135	135	1	0
受取	6-Month EURIBOR	(0.329%)	12/30/2025		2,300	123	123	1	0
受取	6-Month EURIBOR	(0.294%)	06/30/2026		1,100	70	70	1	0
支払	6-Month EURIBOR	1.000%	05/13/2027		56,700	(2,924)	(2,924)	0	(48)
支払	6-Month EURIBOR	3.370%	10/09/2028		21,800	873	873	0	(21)
支払	6-Month EURIBOR	3.450%	10/20/2028		20,300	880	880	0	(20)
受取	6-Month EURIBOR	3.270%	11/08/2028		20,700	(1,066)	(1,066)	20	0
受取	6-Month EURIBOR	3.255%	11/22/2028		9,600	(490)	(490)	9	0
受取	6-Month EURIBOR	3.179%	11/29/2028		10,200	(483)	(483)	10	0
受取	6-Month EURIBOR	2.920%	12/13/2028		22,800	(787)	(787)	21	0
受取	6-Month EURIBOR	2.880%	12/19/2028		18,800	(617)	(617)	18	0
受取	6-Month EURIBOR	2.950%	12/29/2028		12,000	(440)	(440)	11	0
受取	6-Month EURIBOR	2.760%	01/03/2029		13,100	(353)	(353)	12	0
支払	6-Month EURIBOR	2.770%	04/16/2029		17,500	565	565	0	(15)
支払	6-Month EURIBOR	2.860%	04/24/2029		26,000	976	976	0	(23)
支払	6-Month EURIBOR	2.780%	05/02/2029		17,500	223	223	0	(16)
支払	6-Month EURIBOR	2.827%	05/06/2029		35,200	537	537	0	(30)
支払	6-Month EURIBOR	2.950%	06/12/2029		13,400	307	307	0	(11)
受取	6-Month EURIBOR	2.818%	06/26/2029		16,900	(283)	(283)	14	0
受取	6-Month EURIBOR	2.700%	08/13/2029		25,000	(318)	(318)	0	(20)
受取	6-Month EURIBOR	2.650%	08/14/2029		13,800	(140)	(140)	0	(11)
受取	6-Month EURIBOR	2.300%	09/25/2029		36,700	212	212	0	(27)
受取	6-Month EURIBOR	2.360%	10/07/2029		37,200	73	73	0	(27)
受取	6-Month EURIBOR	(0.150%)	03/18/2030		123,000	17,720	14,159	69	0
支払 ⁽⁵⁾	6-Month EURIBOR	2.500%	03/19/2030		635,100	5,700	594	421	0
受取	6-Month EURIBOR	0.150%	06/17/2030		26,800	3,812	3,831	14	0
支払	6-Month EURIBOR	2.000%	09/21/2032		194,130	(6,803)	(9,416)	0	(57)
支払	6-Month EURIBOR	2.547%	03/09/2033		46,800	1,034	1,034	0	(11)
支払	6-Month EURIBOR	3.270%	08/21/2033		12,000	857	857	0	(3)
受取	6-Month EURIBOR	3.250%	11/06/2033		12,700	(1,099)	(1,099)	2	0
受取	6-Month EURIBOR	3.148%	11/20/2033		12,300	(946)	(946)	2	0
受取	6-Month EURIBOR	3.280%	11/22/2033		6,200	(558)	(558)	1	0

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

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

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

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

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

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

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

2024年10月31日現在

◎店頭金融デリバティブ商品

●外国為替先渡し契約

単位:千

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

未実現評価損益

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

未実現評価損益

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

未実現評価損益

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

未実現評価損益

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

● 買建オプション
金利スワップション

単位:千

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

● 売建オプション
金利スワップション

		単位:千						
取引相手	銘柄	変動金利 インデックス	変動金利 支払/受取	行使レート	満期日	想定元本 ⁽¹⁾	プレミアム (受取額)	市場価格
BOA	Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year	6-Month EURIBOR	受取	2.140%	11/01/2024	21,700	\$ (57)	\$ 0
BOA	Interest Rate Swap Call - OTC 10-Year	6-Month EURIBOR	支払	2.410%	11/01/2024	21,700	(57)	(83)
BRC	Interest Rate Swap Call - OTC 10-Year	6-Month EURIBOR	受取	2.210%	11/04/2024	27,600	(77)	(1)
BRC	Interest Rate Swap Call - OTC 10-Year	6-Month EURIBOR	受取	2.260%	11/15/2024	18,600	(57)	(39)
BRC	Interest Rate Swap Put - OTC 10-Year	6-Month EURIBOR	受取	2.220%	11/18/2024	19,900	(59)	(33)
BRC	Interest Rate Swap Put - OTC 10-Year	6-Month EURIBOR	支払	2.490%	11/04/2024	27,600	(77)	(41)
BRC	Interest Rate Swap Put - OTC 10-Year	6-Month EURIBOR	支払	2.560%	11/15/2024	18,600	(57)	(56)
BRC	Interest Rate Swap Call - OTC 10-Year	6-Month EURIBOR	支払	2.520%	11/18/2024	19,900	(59)	(84)
GLM	Interest Rate Swap Call - OTC 10-Year	Secured Overnight Financing Rate	受取	3.365%	11/18/2024	30,200	(125)	(52)
GLM	Interest Rate Swap Call - OTC 10-Year	Secured Overnight Financing Rate	受取	3.460%	11/22/2024	36,400	(169)	(121)
GLM	Interest Rate Swap Put - OTC 10-Year	Secured Overnight Financing Rate	受取	3.470%	11/25/2024	19,200	(87)	(69)
GLM	Interest Rate Swap Put - OTC 10-Year	Secured Overnight Financing Rate	支払	3.865%	11/18/2024	30,200	(125)	(228)
GLM	Interest Rate Swap Put - OTC 10-Year	Secured Overnight Financing Rate	支払	3.960%	11/22/2024	36,400	(169)	(205)
GLM	Interest Rate Swap Call - OTC 10-Year	Secured Overnight Financing Rate	支払	3.970%	11/25/2024	19,200	(87)	(107)
MYC	Interest Rate Swap Put - OTC 10-Year	Secured Overnight Financing Rate	受取	3.366%	11/12/2024	41,700	(165)	(46)
MYC	Interest Rate Swap Call - OTC 10-Year	Secured Overnight Financing Rate	支払	3.866%	11/12/2024	41,700	(165)	(264)
UAG	Interest Rate Swap Put - OTC 10-Year	Secured Overnight Financing Rate	受取	3.542%	11/29/2024	17,600	(84)	(20)
UAG	Interest Rate Swap	Financing Rate	支払	4.042%	11/29/2024	17,600	(84)	(101)
							\$ (1,760)	\$ (1,550)

外国為替オプション

単位:千

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

有価証券に係るオプション

単位:千

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

金利キャップ付オプション

単位:千

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

●スワップ契約

クレジットデフォルトスワップ(社債・ソブリン債・地方債) - プロテクションの売り⁽³⁾

単位:千

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

クレジットデフォルトスワップ(クレジット・インデックス)ープロテクションの売り⁽³⁾

単位:千

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

トータル・リターン・スワップ

単位:千(契約数を除く)

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

** 発行日取引による有価証券に係るオプション。

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

運用計算書

2024年10月31日に終了した期間

(金額単位:千米ドル)

収益:	
受取利息	\$ 672,500
受取配当(外国税額控除後)	9,851
雑収入	262
収益合計	682,613
費用:	
法務費用	140
支払利息	10,604
雑費用	15
費用合計	10,759
純投資損益	671,854
当期実現損益:	
投資有価証券	48,958
関連投資	0
上場金融デリバティブ商品	12,050
店頭金融デリバティブ商品	(31,462)
外貨通貨	31,495
当期実現損益	61,041
当期末実現評価損益:	
投資有価証券	633,987
関連投資	0
上場金融デリバティブ商品	(94,932)
店頭金融デリバティブ商品	50,077
外貨建資産および負債	105
当期末実現評価損益	589,237
当期損益	650,278
運用の結果による純資産の増減額	\$ 1,322,132
*外国税	\$ 412

金額は四捨五入されている。1未満の価額はゼロとして開示されている。

野村マネーポートフォリオ マザーファンド

運用報告書

第17期（決算日2025年7月11日）

作成対象期間（2024年7月12日～2025年7月11日）

受益者のみなさまへ

平素は格別のご愛顧を賜り、厚く御礼申し上げます。
当作成対象期間の運用状況等についてご報告申し上げます。
今後とも一層のお引立てを賜りますよう、お願い申し上げます。

●当ファンドの仕組みは次の通りです。

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

野村アセットマネジメント株式会社

東京都江東区豊洲二丁目2番1号

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

○最近5期の運用実績

決算期	基準価額	騰落率		債組入比率	債券先物比率	純総資産額
		期騰	落中率			
	円		%	%	%	百万円
13期(2021年7月12日)	10,048		△0.1	55.0	—	1,836
14期(2022年7月11日)	10,045		△0.0	52.2	—	38
15期(2023年7月11日)	10,042		△0.0	58.8	—	40
16期(2024年7月11日)	10,039		△0.0	54.4	—	44
17期(2025年7月11日)	10,070		0.3	72.3	—	41

*債券先物比率は買い建て比率－売り建て比率。

*当ファンドでは、値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。

○当期中の基準価額と市況等の推移

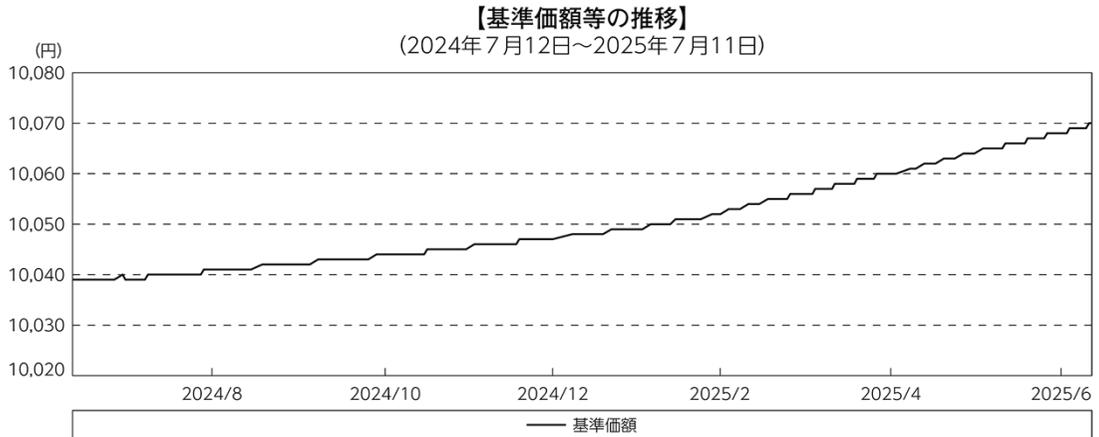
年月日	基準価額	騰落率		債組入比率	債券先物比率	債券率
		騰	落率			
(期首) 2024年7月11日	円 10,039		% —	% 54.4	% —	% —
7月末	10,039		0.0	38.7	—	—
8月末	10,041		0.0	72.1	—	—
9月末	10,042		0.0	71.1	—	—
10月末	10,044		0.0	74.8	—	—
11月末	10,045		0.1	74.8	—	—
12月末	10,047		0.1	74.4	—	—
2025年1月末	10,049		0.1	75.3	—	—
2月末	10,052		0.1	75.5	—	—
3月末	10,056		0.2	75.5	—	—
4月末	10,060		0.2	70.7	—	—
5月末	10,064		0.2	72.3	—	—
6月末	10,068		0.3	72.3	—	—
(期末) 2025年7月11日	10,070		0.3	72.3	—	—

*騰落率は期首比です。

*債券先物比率は買い建て比率－売り建て比率。

◎運用経過

○期中の基準価額等の推移



○基準価額の主な変動要因

投資している短期有価証券やコール・ローン等からのインカムゲイン（利息収入）等。

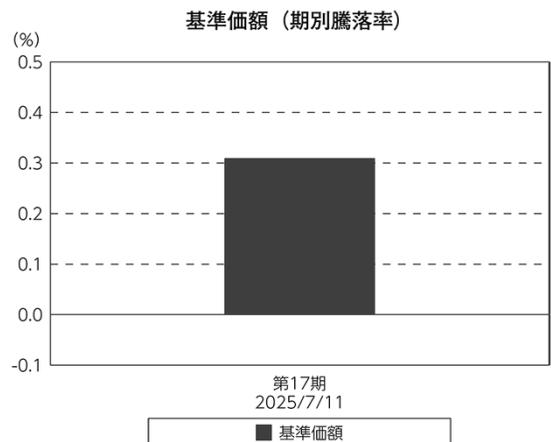
○当ファンドのポートフォリオ

残存1年以内の公社債等の短期有価証券やコール・ローン等で運用を行なうことで、安定した収益と流動性の確保を図りました。

○当ファンドのベンチマークとの差異

当ファンドでは、値動きを表す適切な指数が存在しないため、ベンチマーク等はありません。

グラフは、期中の当ファンドの期別基準価額騰落率です。



◎今後の運用方針

残存1年以内の公社債等の短期有価証券やコール・ローン等で運用を行なうことで、安定した収益と流動性の確保を図ります。

引き続きご愛顧賜りますよう、よろしくお願い申し上げます。

○1万口当たりの費用明細

(2024年7月12日～2025年7月11日)

該当事項はございません。

○売買及び取引の状況

(2024年7月12日～2025年7月11日)

公社債

		買付額	売付額
国	国債証券	千円 5,289,994	千円 5,230,078 (30,000)
	特殊債券	17,018	— (41,000)

*金額は受け渡し代金。(経過利子分は含まれておりません。)

*単位未満は切り捨て。

* () 内は償還等による増減分で、上段の数字には含まれておりません。

○利害関係人との取引状況等

(2024年7月12日～2025年7月11日)

利害関係人との取引状況

区 分	買付額等 A	うち利害関係人 との取引状況B		売付額等 C	うち利害関係人 との取引状況D	
		百万円	$\frac{B}{A}$ %		百万円	$\frac{D}{C}$ %
公社債	百万円 47	百万円 17	% 36.2	百万円 —	百万円 —	% —

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人であり、当ファンドに係る利害関係人とは野村証券株式会社です。

○組入資産の明細

(2025年7月11日現在)

国内公社債

(A)国内(邦貨建)公社債 種類別開示

区 分	当 期			末			
	額 面 金 額	評 価 額	組 入 比 率	うちBB格以下 組 入 比 率	残存期間別組入比率		
					5年以上	2年以上	2年未満
	千円	千円	%	%	%	%	%
国債証券	30,000	30,000	72.3	—	72.3	—	—
	(30,000)	(30,000)	(72.3)	(—)	(72.3)	(—)	(—)
合 計	30,000	30,000	72.3	—	72.3	—	—
	(30,000)	(30,000)	(72.3)	(—)	(72.3)	(—)	(—)

* ()内は非上場債で内書きです。

*組入比率は、純資産総額に対する評価額の割合。

*金額の単位未満は切り捨て。

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

*残存期間が1年以内の公社債は原則として償却原価法により評価しています。

(B)国内(邦貨建)公社債 銘柄別開示

銘 柄	当 期			末	
	利 率	額 面 金 額	評 価 額	償 還 年 月 日	
国債証券	%	千円	千円		
国債バスケット(変動利付・利付・国庫短期証券)※	—	30,000	30,000	—	
合 計		30,000	30,000		

*額面・評価額の単位未満は切り捨て。

*※印は現先で保有している債券です。

○投資信託財産の構成

(2025年7月11日現在)

項 目	当 期	
	評 価 額	比 率
公社債	千円 30,000	% 72.3
コール・ローン等、その他	11,496	27.7
投資信託財産総額	41,496	100.0

*金額の単位未満は切り捨て。

○資産、負債、元本及び基準価額の状況 (2025年7月11日現在)

項目	当期末
	円
(A) 資産	41,496,938
コール・ローン等	10,520,797
公社債(評価額)	30,000,000
未収利息	141
差入委託証拠金	976,000
(B) 負債	0
(C) 純資産総額(A-B)	41,496,938
元本	41,209,870
次期繰越損益金	287,068
(D) 受益権総口数	41,209,870口
1万口当たり基準価額(C/D)	10,070円

(注) 期首元本額は43,947,918円、期中追加設定元本額は5,671,014円、期中一部解約元本額は8,409,062円、1口当たり純資産額は1.0070円です。

○損益の状況 (2024年7月12日～2025年7月11日)

項目	当期
	円
(A) 配当等収益	149,870
受取利息	149,870
(B) 有価証券売買損益	△ 27,821
売買益	20
売買損	△ 27,841
(C) 当期損益金(A+B)	122,049
(D) 前期繰越損益金	172,781
(E) 追加信託差損益金	28,986
(F) 解約差損益金	△ 36,748
(G) 計(C+D+E+F)	287,068
次期繰越損益金(G)	287,068

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

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

* 損益の状況の中で(F)解約差損益金とあるのは、中途解約の際、元本から解約価額を差し引いた差額分をいいます。

○当マザーファンドを投資対象とする投資信託の当期末元本額

ファンド名	当期末
	元本額
	円
財形給付金ファンド	41,121,392
野村ブラックロック世界REITファンド Aコース(野村SMA・EW向け)	9,955
野村ブラックロック世界REITファンド Bコース(野村SMA・EW向け)	9,955
NEXT FUNDS ChinaAMC・中国株式・上証50連動型上場投信	9,938
野村PIMCO・世界インカム戦略ファンド 為替ナビ Eコース	9,937
野村PIMCO・世界インカム戦略ファンド 為替ナビ Fコース	9,937
野村DC・PIMCO・世界インカム戦略ファンド(為替ヘッジあり)	9,936
野村PIMCO・世界インカム戦略ファンド Aコース(野村SMA・EW向け)	9,935
野村PIMCO・世界インカム戦略ファンド Bコース(野村SMA・EW向け)	9,935
野村DC・PIMCO・世界インカム戦略ファンド(為替ヘッジなし)	4,974
野村PIMCO・世界インカム戦略ファンド Aコース	994
野村PIMCO・世界インカム戦略ファンド Bコース	994
野村PIMCO・世界インカム戦略ファンド Cコース	994
野村PIMCO・世界インカム戦略ファンド Dコース	994

○お知らせ

「投資信託及び投資法人に関する法律」の一部改正に伴い、運用報告書の電子交付に関する条文を変更する所要の約款変更を行ないました。 <変更適用日：2025年4月1日>