

運用報告書 (全体版)

第8期<決算日2023年7月25日>

新光ピムコ・ストラテジック・インカム・ファンド7月号

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 | 2015年7月27日から2025年7月25日までです。 |
| 運用方針 | 投資信託証券を主要投資対象として、安定的な収益の確保と投資信託財産の中長期的な成長を目指して運用を行います。 |
| 主要投資対象 | 新光ピムコ・ストラテジック・インカム・ファンド7月号 ピムコ・パミュダ・インカム・ファンドAクラス(JPY) |
| | 投資信託証券 ピムコ・パミュダ・インカム・ファンド(M) |
| 運用方法 | D I A Mマネーマザーファンド |
| | 国内発行体の公社債、転換社債、ユーロ円債、資産担保証券ならびにCD、CP、コールローン等の国内短期金融資産 |
| 組入制限 | 新光ピムコ・ストラテジック・インカム・ファンド7月号 |
| | D I A Mマネーマザーファンド |
| 分配方針 | 新光ピムコ・ストラテジック・インカム・ファンド7月号 |
| | D I A Mマネーマザーファンド |

受益者の皆さまへ

毎々格別のお引立てに預かり厚くお礼申し上げます。

さて、「新光ピムコ・ストラテジック・インカム・ファンド7月号」は、2023年7月25日に第8期の決算を行いました。ここに、運用経過等をご報告申し上げます。

今後とも一層のご愛顧を賜りますようお願い申し上げます。

<運用報告書に関するお問い合わせ先>

コールセンター：0120-104-694

受付時間：営業日の午前9時から午後5時まで

お客さまのお取引内容につきましては、購入された

販売会社にお問い合わせください。

アセットマネジメントOne株式会社

東京都千代田区丸の内1-8-2

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新光ピムコ・ストラテジック・インカム・ファンド7月号

■最近5期の運用実績

| 決算期 | 基準価額 (分配落) | 標準価額 | | 騰落率 | 投資信託 組入比率 | 債券 組入比率 | 純資産 総額 |
|-----------------|---------------|----------|----------|-----------|--------------|--------------|-----------|
| | | 税金 込み | 期 中 | | | | |
| 4期 (2019年7月25日) | 円 10,004 | 円 165 | % 3.3 | % 97.1 | % 0.0 | 百万円 4,220 | |
| 5期 (2020年7月27日) | 9,911 | 0 | △0.9 | 97.8 | 0.0 | 4,202 | |
| 6期 (2021年7月26日) | 10,003 | 495 | 5.9 | 97.1 | — | 2,997 | |
| 7期 (2022年7月25日) | 8,981 | 0 | △10.2 | 97.0 | 0.0 | 2,654 | |
| 8期 (2023年7月25日) | 8,861 | 0 | △1.3 | 99.0 | 0.0 | 2,676 | |

(注1) 基準価額の騰落率は分配金込みです。

(注2) 当ファンドはマザーファンドを組入れますので、「債券組入比率」は実質比率を記載しております。

(注3) 「投資信託受益証券組入比率」にはマザーファンドの比率を含みません。

(注4) 当ファンドのコンセプトに適した指数が存在しないため、ベンチマークおよび参考指数を定めておりません。

(注5) △ (白三角) はマイナスを意味しています (以下同じ)。

■当期中の基準価額の推移

| 年月日 | 基準価額 | 騰落率 | 投資信託 組入比率 | 債券 組入比率 |
|--------------------|------------|--------|--------------|------------|
| | | | | |
| (期首) 2022年7月25日 | 円 8,981 | % — | % 97.0 | % 0.0 |
| 7月末 | 9,079 | 1.1 | 97.1 | 0.0 |
| 8月末 | 9,021 | 0.4 | 97.5 | 0.0 |
| 9月末 | 8,637 | △3.8 | 97.4 | 0.0 |
| 10月末 | 8,664 | △3.5 | 97.5 | 0.0 |
| 11月末 | 8,796 | △2.1 | 97.6 | 0.0 |
| 12月末 | 8,804 | △2.0 | 97.3 | 0.0 |
| 2023年1月末 | 8,973 | △0.1 | 98.1 | 0.0 |
| 2月末 | 8,770 | △2.3 | 97.0 | 0.0 |
| 3月末 | 8,801 | △2.0 | 97.7 | 0.0 |
| 4月末 | 8,792 | △2.1 | 98.2 | 0.0 |
| 5月末 | 8,700 | △3.1 | 98.4 | 0.0 |
| 6月末 | 8,772 | △2.3 | 98.5 | 0.0 |
| (期末) 2023年7月25日 | 8,861 | △1.3 | 99.0 | 0.0 |

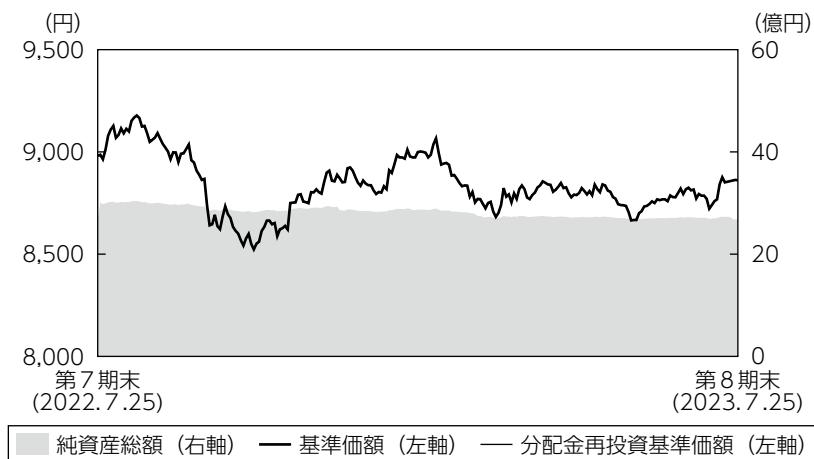
(注1) 騰落率は期首比です。

(注2) 当ファンドはマザーファンドを組入れますので、「債券組入比率」は実質比率を記載しております。

(注3) 「投資信託受益証券組入比率」にはマザーファンドの比率を含みません。

■当期の運用経過（2022年7月26日から2023年7月25日まで）

基準価額等の推移



第8期首： 8,981円
第8期末： 8,861円
(既払分配金0円)
騰落率： △1.3%
(分配金再投資ベース)

- (注1) 分配金再投資基準価額は、税引前の分配金を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はありません。
- (注2) 分配金を再投資するかどうかについてはお客さまがご利用のコースにより異なります。また、ファンドの購入価額により課税条件も異なります。従って、お客さまの損益の状況を示すものではありません。
- (注3) 分配金再投資基準価額は、期首の基準価額に合わせて指数化しています。
- (注4) 当ファンドはベンチマークを定めておりません。

基準価額の主な変動要因

バミューダ籍外国投資信託「ピムコ・バミューダ・インカム・ファンドA クラスS (JPY)」(以下「インカム・ファンド」) 円建受益証券への投資を通じて、世界で発行されているさまざまな債券などに実質的に投資を行った結果、基準価額 (税引前分配金再投資ベース) は下落しました。保有する債券の利金収入などが上昇要因となった一方で、金利上昇などが下落要因となり下落しました。

投資環境

米国国債利回りは、2022年10月にかけては、堅調な雇用統計や市場予想を上回る物価指標の発表などを受け、上昇しましたが、11月に入り、物価指標の伸びが鈍化したことから利上げペース減速への期待が高まり低下しました。期の後半は強弱材料が交錯する中で一進一退で推移しました。

ドイツ国債利回りは、米国国債利回りと同様に、域内のインフレ加速などを背景にECB（欧州中央銀行）による利上げ継続姿勢が示されたことなどから概ね上昇基調で推移しました。期末にかけては強弱材料が交錯する中で一進一退で推移しました。

国内短期金融市場では、3ヵ月国庫短期証券利回りは日銀がマイナス金利政策を含む大規模な金融緩和政策を継続している影響により、マイナス圏で推移しました。

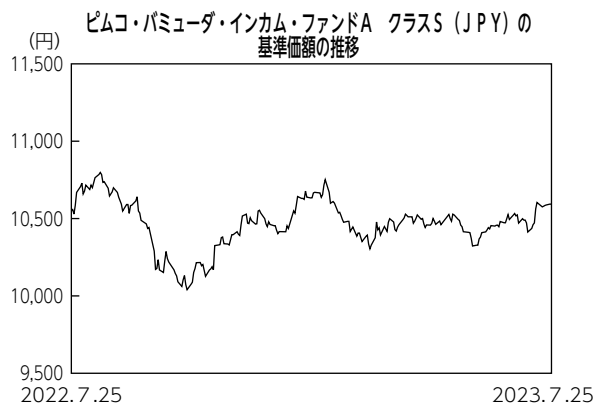
ポートフォリオについて

●当ファンド

インカム・ファンドを通じて「ピムコ・バミューダ・インカム・ファンド (M) 」 (以下「インカム・ファンド (M) 」) 米ドル建受益証券を実質的に高位に組み入れました。また、D I A Mマネーマザーファンドの組み入れを継続しました。

●インカム・ファンド

当ファンドは世界で発行されているさまざまな債券などに実質的に投資し、あらゆる市場局面において最適な資産配分を追求することで安定的な収益確保を目指しました。金利戦略では市場環境に応じ機動的に金利リスクを調整しました。セクター (債券種別) 戦略では、モーゲージ証券 (非政府系) など相対的に魅力的な利回りを有する資産へ投資したほか、リスクオフ時にも安定した値動きが期待される債券に投資しました。尚、米ドル売り円買いの為替ヘッジを行いました。



※基準価額は、当作成期間における分配金を再投資したものとみなして計算しています。

●D I A Mマネーマザーファンド

残存期間の短い国債などで運用を行いました。

分配金

収益分配金につきましては基準価額水準・市況動向等を勘案し、無分配とさせていただきます。なお、収益分配金に充てなかった利益は信託財産内に留保し、運用の基本方針に基づいて運用いたします。

■分配原資の内訳（1万口当たり）

| 項目 | 当期 |
|------------|---------------------------|
| | 2022年7月26日 ～2023年7月25日 |
| 当期分配金（税引前） | －円 |
| 対基準価額比率 | －％ |
| 当期の収益 | －円 |
| 当期の収益以外 | －円 |
| 翌期繰越分配対象額 | 30円 |

（注1）「当期の収益」および「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これらを合計した額と「当期分配金（税引前）」の額が一致しない場合があります。

（注2）当期分配金の「対基準価額比率」は「当期分配金（税引前）」の期末基準価額（分配金込み）に対する比率で、ファンドの収益率とは異なります。また、小数点第3位を四捨五入しています。

（注3）「当期の収益」は「経費控除後の配当等収益」および「経費控除後・繰越欠損補填後の売買益（含、評価益）」から分配に充当した金額です。また、「当期の収益以外」は「分配準備積立金」および「収益調整金」から分配に充当した金額です。

今後の運用方針

●当ファンド

さまざまな債券市場や為替市場および資金動向などを考慮しながら、安定した収益の確保を目指し、インカム・ファンドを通じてインカム・ファンド（M）を実質的に高位に組み入れる方針です。また、国内短期金融市場や資金動向に留意しつつ、D I A Mマネーマザーファンドの組み入れを継続します。

●インカム・ファンド

米国経済は2023年後半または2024年早々に緩やかな景気後退局面に入ると予想しています。失業率の上昇とともにインフレ率はF R B（米連邦準備理事会）の目標水準に落ち着く可能性があるものとみており、投資においては引き続き慎重なスタンスで臨む必要があると考えています。

今後の運用戦略についてはマクロ経済見通しをもとにリスクの調整を意識しつつ、高い利回りの資産への投資とポートフォリオを安定化させる低リスク資産への投資とのバランスを市場動向を見据えつつ柔軟に調整していく方針です。

●D I A Mマネーマザーファンド

2023年4月に発足した日銀の新体制において、植田新総裁は金融緩和を堅持する姿勢を示しました。当面は、消費者物価指数が前年比2％の上昇となる物価安定の目標達成に向け、緩和的な金融政策を維持するものと見られます。そのため、今後も公社債などへの投資を通じて、安定的な運用を目指します。

■ 1万口当たりの費用明細

| 項目 | 第8期 | | 項目の概要 |
|---------------------|-----------------------------|------------------|---|
| | (2022年7月26日 ～2023年7月25日) | | |
| | 金額 | 比率 | |
| (a) 信託報酬 | 154円 | 1.738% | (a) 信託報酬＝期中の平均基準価額×信託報酬率 期中の平均基準価額は8,834円です。 |
| (投信会社) | (92) | (1.045) | 投信会社分は、信託財産の運用、運用報告書等各種書類の作成、基準価額の算出等の対価 |
| (販売会社) | (58) | (0.660) | 販売会社分は、購入後の情報提供、交付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等の対価 |
| (受託会社) | (3) | (0.033) | 受託会社分は、運用財産の保管・管理、投信会社からの運用指図の実行等の対価 |
| (b) その他費用 (監査費用) | 0 (0) | 0.003 (0.003) | (b) その他費用＝期中のその他費用÷期中の平均受益権口数 監査費用は、監査法人等に支払うファンドの監査にかかる費用 |
| 合計 | 154 | 1.741 | |

(注1) 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・解約によって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。なお、その他費用は、このファンドが組入れているマザーファンドが支払った金額のうち、このファンドに対応するものを含みます。

(注2) 金額欄は項目ごとに円未満は四捨五入してあります。

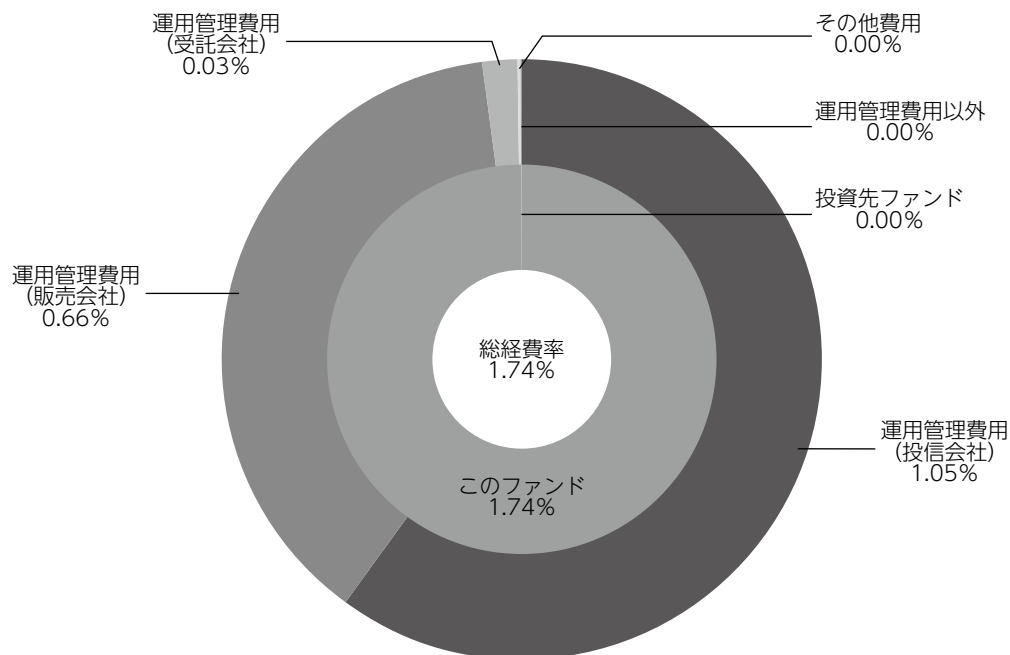
(注3) 比率欄は「1万口当たりのそれぞれの費用金額」を期中の平均基準価額で除して100を乗じたものです。

(注4) 各項目の費用は、このファンドが組入れている投資信託証券（マザーファンドを除く。）が支払った費用を含みません。

(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を期中の平均受益権口数に期中の平均基準価額（1口当たり）を乗じた数で除した総経費率（年率）は1.74%です。



| | |
|----------------------|-------|
| 総経費率 (①+②+③) | 1.74% |
| ①このファンドの費用の比率 | 1.74% |
| ②投資先ファンドの運用管理費用の比率 | — |
| ③投資先ファンドの運用管理費用以外の比率 | 0.00% |

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

(注2) 各費用は、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3) 各比率は、年率換算した値です。

(注4) 投資先ファンドとは、このファンドが組入れている投資信託証券（マザーファンドを除く。）です。

(注5) ①の費用は、マザーファンドが支払った費用および「ピムコ・バミューダ・インカム・ファンドA クラスS（J P Y）」（以下「インカム・ファンド」という場合があります。）への投資の指図に関する権限の委託を受けた投資顧問会社（ピムコジャパンリミテッド）に対する報酬（当ファンドの信託財産の純資産総額に対して年率0.6%（税抜））が含まれます。

(注6) ②の費用には、直接の投資運用会社報酬などはありません。

(注7) ①の費用と②③の費用は、計上された期間が異なる場合があります。

(注8) 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異なります。

■売買及び取引の状況 (2022年7月26日から2023年7月25日まで)

投資信託受益証券

| | | 買 付 | | 売 付 | |
|--------------|-------------------------------------|------------|---------|------------|---------|
| | | □ 数 | 金 額 | □ 数 | 金 額 |
| 外国 邦 建 | ピムコ・バミューダ・インカム・ ファンドA クラスS (JPY) | 千口 | 千円 | 千口 | 千円 |
| | | 30.2972742 | 319,000 | 19.9632919 | 207,000 |

(注) 金額は受渡代金です。

■親投資信託受益証券の設定、解約状況 (2022年7月26日から2023年7月25日まで)

期中の親投資信託受益証券の設定、解約はありません。

■利害関係人との取引状況等 (2022年7月26日から2023年7月25日まで)

【新光ピムコ・ストラテジック・インカム・ファンド7月号における利害関係人との取引状況等】

期中の利害関係人との取引状況

| 決 算 期 | 当 | | | 期 | | |
|---------|-----------------|--------------------|------------|-----------------|--------------------|------------|
| | 買付額等 A | うち利害関係人 との取引状況B | B/A | 売付額等 C | うち利害関係人 との取引状況D | D/C |
| 金 銭 信 託 | 百万円 0.041453 | 百万円 0.041453 | % 100.0 | 百万円 0.041453 | 百万円 0.041453 | % 100.0 |

【DIAMマネーマザーファンドにおける利害関係人との取引状況等】

期中の利害関係人との取引状況

| 決 算 期 | 当 | | | 期 | | |
|---------|------------|--------------------|-----------|------------|--------------------|--------|
| | 買付額等 A | うち利害関係人 との取引状況B | B/A | 売付額等 C | うち利害関係人 との取引状況D | D/C |
| 公 社 債 | 百万円 901 | 百万円 200 | % 22.2 | 百万円 600 | 百万円 - | % - |
| 金 銭 信 託 | 0.028051 | 0.028051 | 100.0 | 0.028051 | 0.028051 | 100.0 |

平均保有割合 0.0%

(注) 平均保有割合とは、マザーファンドの残存口数の合計に対する当該ベビーファンドのマザーファンド所有口数の割合。

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人であり、当期における当ファンドにかかる利害関係人とは、みずほ証券、みずほ信託銀行です。

■組入資産の明細

(1) 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

| ファンド名 | 期首(前期末) | 当 期 末 | | |
|-----------------------------------|------------|-------------|-----------|------|
| | □ 数 | □ 数 | 評 価 額 | 比 率 |
| | 千□ | 千□ | 千円 | % |
| ピムコ・バミューダ・インカム・ ファンドAクラスS(JPY) | 244.096753 | 254.4307353 | 2,648,623 | 99.0 |
| 合 計 | 244.096753 | 254.4307353 | 2,648,623 | 99.0 |

(注) 比率欄は純資産総額に対する比率です。

(2) 親投資信託残高

| | 期 首 (前期末) | 当 期 末 | |
|-----------------------------|-----------|-------|-------|
| | □ 数 | □ 数 | 評 価 額 |
| | 千□ | 千□ | 千円 |
| D I A M マ ネ ー マ ザ ー フ ァ ン ド | 395 | 395 | 397 |

■投資信託財産の構成

2023年7月25日現在

| 項 目 | 当 期 末 | |
|-----------------------------|-----------|-------|
| | 評 価 額 | 比 率 |
| | 千円 | % |
| 投 資 信 託 受 益 証 券 | 2,648,623 | 97.9 |
| D I A M マ ネ ー マ ザ ー フ ァ ン ド | 397 | 0.0 |
| コ ー ル ・ ロ ー ン 等 、 そ の 他 | 56,105 | 2.1 |
| 投 資 信 託 財 産 総 額 | 2,705,127 | 100.0 |

(注) 評価額の単位未満は切捨ててあります。%は、小数点第2位を四捨五入しています。

■資産、負債、元本および基準価額の状況

(2023年7月25日)現在

| 項 目 | 当 期 末 |
|----------------------------|----------------|
| (A) 資 産 | 2,705,127,134円 |
| コ ー ル ・ ロ ー ン 等 | 56,105,687 |
| 投 資 信 託 受 益 証 券(評 価 額) | 2,648,623,954 |
| D I A Mマネーマザーファンド(評 価 額) | 397,493 |
| (B) 負 債 | 28,898,177 |
| 未 払 解 約 金 | 5,231,456 |
| 未 払 信 託 報 酬 | 23,626,887 |
| そ の 他 未 払 費 用 | 39,834 |
| (C) 純 資 産 総 額(A - B) | 2,676,228,957 |
| 元 本 | 3,020,143,556 |
| 次 期 繰 越 損 益 金 | △343,914,599 |
| (D) 受 益 権 総 口 数 | 3,020,143,556口 |
| 1 万 口 当 た り 基 準 価 額(C / D) | 8,861円 |

(注) 期首における元本額は2,956,275,666円、当期中における追加設定元本額は392,005,089円、同解約元本額は328,137,199円です。

■損益の状況

当期 自2022年7月26日 至2023年7月25日

| 項 目 | 当 期 |
|--------------------------|---------------|
| (A) 配 当 等 収 益 | 47,797,105円 |
| 受 取 配 当 金 | 47,833,971 |
| 受 取 利 息 | 591 |
| 支 払 利 息 | △37,457 |
| (B) 有 価 証 券 売 買 損 益 | △34,672,435 |
| 売 買 損 益 | 3,875,824 |
| 売 買 損 益 | △38,548,259 |
| (C) 信 託 報 酬 等 | △49,175,299 |
| (D) 当 期 損 益 金(A + B + C) | △36,050,629 |
| (E) 前 期 繰 越 損 益 金 | △268,008,878 |
| (F) 追 加 信 託 差 損 益 金 | △39,855,092 |
| (配 当 等 相 当 額) | (4,546,543) |
| (売 買 損 益 相 当 額) | (△44,401,635) |
| (G) 合 計(D + E + F) | △343,914,599 |
| 次 期 繰 越 損 益 金(G) | △343,914,599 |
| 追 加 信 託 差 損 益 金 | △39,855,092 |
| (配 当 等 相 当 額) | (4,546,543) |
| (売 買 損 益 相 当 額) | (△44,401,635) |
| 分 配 準 備 積 立 金 | 4,625,696 |
| 繰 越 損 益 金 | △308,685,203 |

(注1) (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。

(注2) (C)信託報酬等には信託報酬に対する消費税等相当額を含めて表示しています。

(注3) (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4) 信託財産の運用の指図に係る権限を委託するために要する費用は、当期は18,642,800円で、委託者報酬から支弁しております。

(注5) 分配金の計算過程

| 項 目 | 当 期 |
|-------------------------------|-----------|
| (a) 経費控除後の配当等収益 | 0円 |
| (b) 経費控除後の有価証券売買等損益 | 0 |
| (c) 収 益 調 整 金 | 4,546,543 |
| (d) 分 配 準 備 積 立 金 | 4,625,696 |
| (e) 当期分配対象額(a + b + c + d) | 9,172,239 |
| (f) 1 万 口 当 た り 当 期 分 配 対 象 額 | 30.37 |
| (g) 分 配 金 | 0 |
| (h) 1 万 口 当 た り 分 配 金 | 0 |

■分配金のお知らせ

収益分配金につきましては基準価額水準・市況動向等を勘案し、無分配とさせていただきます。

ピムコ・バミューダ・インカム・ファンドA クラスS (JPY)

当ファンドの仕組みは次の通りです。

| | |
|-------------|--|
| 形 態 | バミューダ籍外国投資信託／円建受益証券 |
| 運 用 方 針 | 「ピムコ・バミューダ・インカム・ファンド (M)」を通じて、世界のさまざまな債券などに投資を行い、市場環境に合わせて機動的に投資比率を変更することで長期的な収益の獲得およびインカム収益の最大化を目指します。また、原則として、米ドル売り円買いの為替ヘッジを行いますが、為替による収益の獲得を目指して、総資産の10%の範囲で実質的に為替ヘッジを行わない場合があります。 |
| 主 な 投 資 制 限 | ①ポートフォリオの実質的なデュレーションは原則0年～8年の間とします。 ②非投資適格債券への実質投資割合は総資産の50%以内とします。ただし、資産担保証券およびモーゲージ証券についてはこの限りではありません。 ③新興国債券への実質投資割合は総資産の20%以内とします。 ④流動性に欠ける資産への実質投資割合は総資産の15%以内とします。 |
| 決 算 日 | 毎年10月31日 |
| 関 係 法 人 | 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 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 管理事務代行会社兼保管受託銀行：ブラウン・ブラザーズ・ハリマン・アンド・カンパニー |
| 信 託 報 酬 等 | かかりません。 |
| その他の費用・手数料 | 有価証券の売買手数料などがかかります。 |
| 収 益 分 配 方 針 | 原則として、毎月、分配を行います。 |

「ピムコ・バミューダ・インカム・ファンドA クラスS (JPY)」は、「ピムコ・バミューダ・インカム・ファンドA」を構成する個別クラスであり、「ピムコ・バミューダ・インカム・ファンド (M)」に投資しております。

「ピムコ・バミューダ・インカム・ファンドA」及び「ピムコ・バミューダ・インカム・ファンド (M)」は、同ファンドの国籍において一般に公正妥当と認められる会計原則に準拠した財務諸表が作成され、現地監査人による監査を受けております。

なお、以下は入手しうる直近の現地監査済み財務諸表の原文の一部を委託会社が和訳したものでありますが、あくまで参考和訳であり正確性を保証するものではありません。

ピムコ・バミューダ・インカム・ファンドAの内容

(1) 資産・負債計算書

(単位：受益証券数を除き、千米ドル)

| | 2022年10月31日現在 |
|---------------------|---------------|
| 資産： | |
| 投資－評価額 | |
| 有価証券投資 | 468,029 |
| 関連当事者に係る投資 | 9,497,093 |
| 金融デリバティブ商品 | |
| 店頭 | 49,624 |
| 現金 | 643 |
| 取引相手方への預託金 | 149,552 |
| 売却済投資に係る未収金 | 438 |
| 関連当事者に係る売却済投資に係る未収金 | 8,280 |
| 売却済ファンド受益証券に係る未収金 | 28,378 |
| 未収利息および未収配当金 | 335 |
| | 10,202,372 |
| 負債： | |
| 金融デリバティブ商品 | |
| 店頭 | 246,926 |
| 購入済投資に係る未払金 | 688 |
| 関連当事者に係る購入済投資に係る未払金 | 20,544 |
| 未払利息 | 655 |
| 取引相手方からの預託金 | 1,290 |
| 償還済ファンド受益証券に係る未払金 | 15,523 |
| 運用手数料未払金 | 450 |
| 助言手数料未払金 | 12 |
| 管理手数料未払金 | 7 |
| 代理店手数料未払金 | 4 |
| 販売手数料未払金 | 69 |
| | 286,168 |
| 純資産 | 9,916,204 |
| 有価証券投資の取得原価 | 468,031 |
| 関連当事者に係る投資の取得原価 | 9,636,026 |

0となっている金額は、千単位未満で四捨五入した数値を表示している場合があります。

(2) 損益計算書

(単位：千米ドル)

| | 2022年10月31日終了年度 |
|----------------------|-----------------|
| 投資収益： | |
| 利息－外国税引後純額* | 3,963 |
| 配当金－外国税引後純額* | 0 |
| 雑収入 | 0 |
| 収益合計 | 3,963 |
| 費用： | |
| 助言手数料－クラスW (USD) | 188 |
| 運用手数料－クラスM (JPY 助言) | 547 |
| 運用手数料－クラスM (USD 助言) | 332 |
| 運用手数料－クラスP (JPY) | 241 |
| 運用手数料－クラスR (USD) | 93 |
| 運用手数料－クラスT (JPY) | 5,769 |
| 運用手数料－クラスU (USD) | 83 |
| 運用手数料－クラスU2 (JPY) | 214 |
| 運用手数料－クラスX (JPY) | 30 |
| 管理手数料 | 0 |
| 管理手数料－クラスR (USD) | 29 |
| 管理手数料－クラスW (USD) | 58 |
| 販売手数料－クラスM (JPY 助言) | 474 |
| 販売手数料－クラスM (USD 助言) | 288 |
| 販売手数料－クラスP (JPY) | 241 |
| 代理店手数料－クラスM (JPY 助言) | 37 |
| 代理店手数料－クラスM (USD 助言) | 22 |
| 支払利息 | 133 |
| 雑費用 | 12 |
| 費用合計 | 8,791 |
| 純投資利益 (損失) | (4,828) |
| 実現純利益 (損失)： | |
| 関連当事者に係る投資 | 440,185 |
| 店頭金融デリバティブ商品 | (2,074,947) |
| 外国為替 | (2,481) |
| 実現純利益 (損失) | (1,637,243) |
| 未実現利益 (損失) 純変動額： | |
| 有価証券投資 | (1) |
| 関連当事者に係る投資 | (1,752,599) |
| 店頭金融デリバティブ商品 | (4,806) |
| 外貨資産および負債 | (100) |
| 未実現損失純変動額 | (1,757,506) |
| 純損失 | (3,394,749) |
| 営業による純資産の純減少額 | (3,399,577) |
| * 外国源泉徴収税 | 0 |

0となっている金額は、千単位未満で四捨五入した数値を表示している場合があります。

(3) 投資有価証券明細表

ピムコ・バミューダ・インカム・ファンドA

2022年10月31日現在

| | 額面 (千通貨) | 時価 (千米ドル) |
|---|------------------|------------------|
| 有価証券投資 4.7% | | |
| 短期金融商品 4.7% | | |
| 定期預金 4.7% | | |
| Australia and New Zealand Banking Group Ltd. 2.580% due 11/01/2022 | USD 72,714 | 72,714 |
| Bank of Nova Scotia 2.580% due 11/01/2022 | 5,987 | 5,987 |
| Brown Brothers Harriman & Co. 2.580% due 11/01/2022 | 39 | 39 |
| Citibank N.A. 2.580% due 11/01/2022 | 60,870 | 60,870 |
| DBS Bank Ltd. 2.580% due 11/01/2022 | 37,928 | 37,928 |
| JPMorgan Chase Bank N.A. 2.580% due 11/01/2022 | 81,160 | 81,160 |
| Royal Bank of Canada 2.580% due 11/01/2022 | 80,362 | 80,362 |
| Sumitomo Mitsui Banking Corp. 2.580% due 11/01/2022 | 61,645 | 61,645 |
| Sumitomo Mitsui Trust Bank Ltd. 2.580% due 11/01/2022 | 62,794 | 62,794 |
| | | <u>463,499</u> |
| 米国短期国債 0.0% | | |
| 2.552% due 11/10/2022 (a) | 2,825 | 2,823 |
| 米国資金管理国債 0.0% | | |
| 3.278% due 01/10/2023 (a) | 1,720 | 1,707 |
| 短期金融商品合計 (取得原価 468,031千米ドル) | | <u>468,029</u> |
| 有価証券投資合計 (取得原価 468,031千米ドル) | | <u>468,029</u> |
| | 受益証券口数 (単位：千) | |
| 関連当事者に係る投資 95.8% | | |
| その他の投資会社 95.8% | | |
| PIMCO Bermuda Income Fund (M) (取得原価 9,636,026千米ドル) | 682,263 | 9,497,093 |
| 関連当事者に係る投資合計 (取得原価 9,636,026千米ドル) | | <u>9,497,093</u> |
| 投資合計 100.5% | | 9,965,122 |
| (取得原価 10,104,057千米ドル) | | |
| 金融デリバティブ商品(b) (2.0%) | | (197,302) |
| (取得原価またはプレミアム(純額) 0千米ドル) | | |
| その他の資産および負債(純額) 1.5% | | 148,384 |
| 純資産 100.0% | | <u>9,916,204</u> |

* 額面及び時価が0となっている証券は、千単位未満で四捨五入した数値を表示している場合があります。

(a)利率は満期までの利回りです。

(b)金融デリバティブ商品：店頭
為替予約契約：

| 取引相手方 | 決済月 | 外貨引渡額 (千通貨) | 外貨受取額 (千通貨) | 未実現利益 (損失) | |
|-------|---------|-------------|-------------|------------|-----------|
| | | | | 資産 (千米ドル) | 負債 (千米ドル) |
| BPS | 11/2022 | JPY 106,684 | USD 728 | 10 | 0 |
| BPS | 11/2022 | 899,743 | 6,163 | 109 | 0 |
| BPS | 11/2022 | USD 1,379 | JPY 201,334 | 0 | (25) |
| BPS | 11/2022 | 0 | 0 | 0 | 0 |
| BPS | 11/2022 | 933 | 136,228 | 0 | (16) |
| MBC | 11/2022 | JPY 844,346 | USD 5,725 | 44 | 0 |
| MBC | 11/2022 | 38,092 | 258 | 2 | 0 |
| MYI | 11/2022 | 1,072,662 | 7,218 | 0 | 0 |
| MYI | 11/2022 | USD 253 | JPY 37,641 | 0 | 0 |
| | | | | 165 | (41) |

クラスF (J P Y)、クラスJ (J P Y)、クラスM (J P Y 助言)、クラスN (J P Y)、クラスP (J P Y)、
クラスQ (J P Y)、クラスR (J P Y)、クラスS (J P Y)、クラスT (J P Y)、クラスU2 (J P Y)、
クラスX (J P Y)、クラスY (J P Y) およびクラスZ (J P Y) 為替予約契約：

| 取引相手方 | 決済月 | 外貨引渡額 (千通貨) | 外貨受取額 (千通貨) | 未実現利益 (損失) | |
|----------|---------|-----------------|-----------------|------------|-----------|
| | | | | 資産 (千米ドル) | 負債 (千米ドル) |
| BOA | 11/2022 | JPY 874,671 | USD 5,984 | 99 | 0 |
| BOA | 11/2022 | USD 2,687 | JPY 399,465 | 1 | 0 |
| CBK | 11/2022 | JPY 10,974,574 | USD 75,552 | 1,716 | 0 |
| CBK | 11/2022 | USD 11,727 | JPY 1,750,671 | 52 | 0 |
| JPM | 11/2022 | JPY 210,644,904 | USD 1,435,595 | 18,400 | 0 |
| JPM | 12/2022 | USD 1,435,595 | JPY 209,941,463 | 0 | (18,442) |
| MBC | 11/2022 | JPY 253,278,894 | USD 1,723,284 | 19,251 | 0 |
| MBC | 11/2022 | USD 2,456,288 | JPY 354,314,651 | 0 | (72,498) |
| MBC | 12/2022 | 1,439,739 | 211,607,321 | 0 | (11,341) |
| MYI | 11/2022 | JPY 93,706 | USD 630 | 0 | 0 |
| MYI | 11/2022 | USD 1,013,884 | JPY 146,309,231 | 0 | (29,532) |
| RBC | 11/2022 | 398,620 | 57,546,962 | 0 | (11,450) |
| RBC | 12/2022 | JPY 334,137 | USD 2,275 | 20 | 0 |
| SCX | 11/2022 | 65,277,116 | 438,841 | 0 | 0 |
| SCX | 12/2022 | USD 438,481 | JPY 65,010,795 | 0 | 0 |
| SOG | 11/2022 | JPY 221,942,790 | USD 1,496,893 | 3,686 | 0 |
| SOG | 12/2022 | USD 1,496,893 | JPY 221,204,896 | 0 | (3,709) |
| SSB | 11/2022 | JPY 57,631,197 | USD 387,413 | 0 | (323) |
| SSB | 12/2022 | USD 387,413 | JPY 57,440,745 | 325 | 0 |
| TOR | 11/2022 | JPY 134,818,267 | USD 912,952 | 5,909 | 0 |
| TOR | 12/2022 | USD 912,952 | JPY 134,369,643 | 0 | (5,926) |
| UAG | 11/2022 | 2,901,337 | 417,318,500 | 0 | (93,664) |
| | | | | 49,459 | (246,885) |
| 為替予約契約合計 | | | | 49,624 | (246,926) |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) | | |
|---|-------------|--------------|----------------------------------|---------------------------------|--------------|--------|-------|
| AGFC Capital Trust I | | | 3.500% due 04/15/2023 | EUR | 39,300 | 7,244 | |
| 5.829% due 01/15/2067 | 2,200 | 1,185 | Corsair International Ltd. | | | | |
| AIB Group PLC | | | 5.473% due 01/28/2027 | | 10,000 | 9,463 | |
| 4.263% due 04/10/2025 | 1,960 | 1,870 | 5.823% due 01/28/2029 | | 4,100 | 3,840 | |
| Armor Holdco, Inc. | | | Country Garden Holdings Co. Ltd. | | | | |
| 8.500% due 11/15/2029 | 200 | 149 | 2.700% due 07/12/2026 | USD | 2,100 | 194 | |
| Army Hawaii Family Housing Trust Certificates | | | 3.125% due 10/22/2025 | | 3,400 | 337 | |
| 3.812% due 06/15/2050 | 8,100 | 5,534 | 3.875% due 10/22/2030 | | 1,700 | 134 | |
| Aroundtown S.A. | | | CPI Property Group S.A. | | | | |
| 5.375% due 03/21/2029 | 11,300 | 8,731 | 2.750% due 05/12/2026 | EUR | 2,100 | 1,598 | |
| Avolon Holdings Funding Ltd. | | | Credit Agricole S.A. | | | | |
| 2.528% due 11/18/2027 | 47,992 | 36,669 | 7.875% due 01/23/2024 (d)(e) | USD | 296 | 295 | |
| Banca Monte dei Paschi di Siena SpA | | | Credit Suisse AG | | | | |
| 1.875% due 01/09/2026 | EUR | 5,000 | 4.231 | 6.500% due 08/08/2023 (d) | 10,885 | 10,566 | |
| 2.625% due 04/28/2025 | 1,000 | 883 | Credit Suisse Group AG | | | | |
| 3.625% due 09/24/2024 | 700 | 650 | 0.625% due 01/18/2033 | EUR | 1,720 | 1,023 | |
| 5.375% due 01/18/2028 | 800 | 590 | 0.650% due 09/10/2029 | | 270 | 189 | |
| 8.000% due 01/22/2030 | 4,937 | 3,683 | 3.091% due 05/14/2032 | USD | 2,300 | 1,580 | |
| 8.500% due 09/10/2030 | 100 | 75 | 3.869% due 01/12/2029 | | 31,650 | 25,342 | |
| Banco Bradesco S.A. | | | 4.194% due 04/01/2031 | | 250 | 193 | |
| 2.850% due 01/27/2023 | USD | 2,100 | 2.089 | 6.375% due 08/21/2026 (d)(e) | 546 | 408 | |
| Banco BTG Pactual S.A. | | | 6.442% due 08/11/2028 | | 2,150 | 1,942 | |
| 4.500% due 01/10/2025 | 1,200 | 1,148 | 6.537% due 08/12/2033 | | 20,900 | 18,219 | |
| Banco de Credito del Peru S.A. | | | 7.250% due 09/12/2025 (d)(e) | | 1,100 | 861 | |
| 4.650% due 09/17/2024 | PEN | 16,400 | 3.833 | 7.500% due 07/17/2023 (d)(e) | 6,700 | 5,955 | |
| Banco Espirito Santo S.A. | | | 7.500% due 12/11/2023 (d)(e) | | 700 | 637 | |
| 2.625% due 05/08/2049 (c) | EUR | 3,100 | 444 | Cromwell Ereit Lux Finco Sarl | | | |
| Bank of Ireland Group PLC | | | 2.125% due 11/19/2025 | EUR | 433 | 316 | |
| 7.500% due 05/19/2025 (d)(e) | 12,003 | 11,597 | CTP NV | | | | |
| Bank of Nova Scotia | | | 1.250% due 06/21/2029 | | 7,500 | 4,481 | |
| 4.900% due 06/04/2025 (d)(e) | USD | 1,124 | 1,044 | 1.500% due 09/27/2031 | 8,200 | 4,291 | |
| Barclays Bank PLC | | | Deutsche Bank AG | | | | |
| 7.625% due 11/21/2022 (d) | USD | 5,281 | 5,274 | 1.375% due 02/17/2032 | 8,500 | 5,854 | |
| Barclays PLC | | | 1.750% due 11/19/2030 | | 6,200 | 4,620 | |
| 4.972% due 05/16/2029 | 2,600 | 2,305 | 3.035% due 05/28/2032 | USD | 700 | 493 | |
| 5.875% due 09/15/2024 (d)(e) | GBP | 4,000 | 4,042 | 3.547% due 09/18/2031 | 7,400 | 5,515 | |
| 6.125% due 12/15/2025 (d)(e) | USD | 7,700 | 6,689 | 3.961% due 11/26/2025 | 3,756 | 3,469 | |
| 6.375% due 12/15/2025 (d)(e) | GBP | 2,150 | 2,197 | EPR Properties | | | |
| 7.125% due 06/15/2025 (d)(e) | 5,000 | 5,301 | 4.750% due 12/15/2026 | | 256 | 221 | |
| 7.250% due 03/15/2023 (d)(e) | 16,760 | 19,193 | 4.950% due 04/15/2028 | | 1,132 | 930 | |
| 7.750% due 09/15/2023 (d)(e) | USD | 14,570 | 13,750 | Fairfax Financial Holdings Ltd. | | | |
| 8.000% due 06/15/2024 (d)(e) | 9,600 | 9,057 | 4.625% due 04/29/2030 | | 1,142 | 1,007 | |
| BGC Partners, Inc. | | | 4.850% due 04/17/2028 | | 1,370 | 1,262 | |
| 3.750% due 10/01/2024 | 1,464 | 1,392 | First-Citizens Bank & Trust Co. | | | | |
| 4.375% due 12/15/2025 | 1,400 | 1,300 | 2.969% due 09/27/2025 | | 2,800 | 2,639 | |
| CA Immobilien Anlagen AG | | | G City Europe Ltd. | | | | |
| 1.000% due 10/27/2025 | EUR | 3,400 | 2,841 | 4.250% due 09/11/2025 | EUR | 400 | 335 |
| CIFI Holdings Group Co. Ltd. (c) | | | Gaci First Investment Co. | | | | |
| 4.375% due 04/12/2027 | USD | 300 | 21 | 5.250% due 10/13/2032 | USD | 1,900 | 1,860 |
| 4.450% due 08/17/2026 | 500 | 37 | 5.375% due 10/13/2122 | | 1,900 | 1,588 | |
| 5.950% due 10/20/2025 | 200 | 15 | GLP Capital LP | | | | |
| 6.000% due 07/16/2025 | 200 | 15 | 5.250% due 06/01/2025 | | 650 | 628 | |
| 6.450% due 11/07/2024 | 600 | 53 | 5.300% due 01/15/2029 | | 3,142 | 2,837 | |
| Corestate Capital Holding S.A. | | | Goodman U.S. Finance Three LLC | | | | |

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|--|-------------|--------------|---|-------------|----------------|
| 3.700% due 03/15/2028 | 2,324 | 2,073 | Preferred Term Securities XVIII Ltd. | | |
| HSBC Holdings PLC | | | 3.673% due 09/23/2035 | 79 | 79 |
| 2.848% due 06/04/2031 | 3,300 | 2,454 | Preferred Term Securities XXIV Ltd. | | |
| 3.973% due 05/22/2030 | 14,100 | 11,636 | 3.593% due 03/22/2037 | 770 | 709 |
| 6.000% due 09/29/2023 (d)(e) | EUR 6,600 | 6,433 | 3.673% due 03/22/2037 | 4,830 | 4,160 |
| 6.500% due 03/23/2028 (d)(e) | USD 4,400 | 3,583 | Preferred Term Securities XXV Ltd. | | |
| Huarong Finance 2017 Co. Ltd. | | | 3.583% due 06/22/2037 | 21,092 | 19,194 |
| 4.750% due 04/27/2027 | 2,400 | 1,731 | Preferred Term Securities XXVI Ltd. | | |
| 4.950% due 11/07/2047 | 700 | 357 | 3.593% due 09/22/2037 | USD 27,451 | 24,982 |
| Huarong Finance 2019 Co. Ltd. | | | Santander Holdings USA, Inc. | | |
| 3.375% due 02/24/2030 | 700 | 426 | 4.500% due 07/17/2025 | 2,124 | 2,032 |
| 3.625% due 09/30/2030 | 2,000 | 1,230 | Santander UK Group Holdings PLC | | |
| 3.875% due 11/13/2029 | 1,125 | 691 | 3.823% due 11/03/2028 | 3,400 | 2,889 |
| 4.500% due 05/29/2029 | 3,300 | 2,199 | 6.750% due 06/24/2024 (d)(e) | GBP 16,610 | 18,371 |
| Huarong Finance II Co. Ltd. | | | Seazen Group Ltd. | | |
| 4.625% due 06/03/2026 | 517 | 391 | 6.000% due 08/12/2024 | USD 700 | 168 |
| InCaps Funding I Ltd. | | | Societe Generale S.A. | | |
| 5.082% due 06/01/2033 | 10,807 | 10,213 | 7.375% due 10/04/2023 (d)(e) | 6,800 | 6,232 |
| ING Groep NV | | | Sunac China Holdings Ltd. | | |
| 5.750% due 11/16/2026 (d)(e) | 6,200 | 5,302 | 7.000% due 07/09/2025 (c) | 800 | 48 |
| Intesa Sanpaolo SpA (d)(e) | | | Svenska Handelsbanken AB | | |
| 5.500% due 03/01/2028 | EUR 500 | 392 | 4.750% due 03/01/2031 (d)(e) | 6,600 | 5,107 |
| 5.875% due 09/01/2031 | 500 | 382 | Tesco Property Finance 2 PLC | | |
| Kennedy Wilson Europe Real Estate Ltd. | | | 6.052% due 10/13/2039 | GBP 3,544 | 3,873 |
| 3.250% due 11/12/2025 | 1,400 | 1,034 | Tesco Property Finance 6 PLC | | |
| Lloyds Banking Group PLC (d)(e) | | | 5.411% due 07/13/2044 | 2,496 | 2,530 |
| 4.947% due 06/27/2025 | 2,011 | 1,850 | TP ICAP Finance PLC | | |
| 7.500% due 06/27/2024 | USD 2,700 | 2,581 | 5.250% due 05/29/2026 | 2,900 | 2,995 |
| 7.500% due 09/27/2025 | 7,200 | 6,696 | U.S. Capital Funding VI Ltd. | | |
| 7.875% due 06/27/2029 | GBP 4,000 | 4,141 | 4.189% due 07/10/2043 | USD 23,533 | 18,738 |
| MPT Operating Partnership LP | | | UniCredit SpA | | |
| 3.692% due 06/05/2028 | 2,400 | 1,939 | 7.830% due 12/04/2023 | 72,590 | 72,327 |
| Nationwide Building Society | | | Unique Pub Finance Co. PLC | | |
| 3.960% due 07/18/2030 | USD 5,600 | 4,701 | 7.395% due 03/28/2024 | GBP 994 | 1,146 |
| 4.302% due 03/08/2029 | 12,500 | 10,899 | Uniti Group LP | | |
| NatWest Group PLC | | | 6.500% due 02/15/2029 | USD 2,280 | 1,641 |
| 4.445% due 05/08/2030 | 17,600 | 15,041 | 7.875% due 02/15/2025 | 19,582 | 19,415 |
| 4.600% due 06/28/2031 (d)(e) | 6,200 | 4,019 | VICI Properties LP | | |
| 5.076% due 01/27/2030 | 16,500 | 14,713 | 3.500% due 02/15/2025 | 4,784 | 4,454 |
| 6.000% due 12/29/2025 (d)(e) | 14,000 | 12,494 | 3.750% due 02/15/2027 | 4,300 | 3,777 |
| 8.000% due 08/10/2025 (d)(e) | 12,660 | 11,962 | 4.125% due 08/15/2030 | 5,684 | 4,702 |
| New Metro Global Ltd. | | | 4.250% due 12/01/2026 | 3,600 | 3,284 |
| 4.500% due 05/02/2026 | 1,000 | 141 | 4.625% due 12/01/2029 | 3,600 | 3,139 |
| 4.625% due 10/15/2025 | 200 | 31 | Voyager Aviation Holdings LLC | | |
| 4.800% due 12/15/2024 | 1,400 | 369 | 8.500% due 05/09/2026 | 4,421 | 3,686 |
| 6.800% due 08/05/2023 | 600 | 281 | | | <u>705,488</u> |
| Omega Healthcare Investors, Inc. | | | 工業 5.6% | | |
| 3.625% due 10/01/2029 | 1,682 | 1,340 | AA Bond Co. Ltd. | | |
| OneMain Finance Corp. | | | 5.500% due 07/31/2027 | GBP 855 | 846 |
| 5.625% due 03/15/2023 | 29,772 | 29,808 | Alaska Airlines 2020-1 Class A Pass-Through Trust | | |
| 6.125% due 03/15/2024 | 2,027 | 1,983 | 4.800% due 08/15/2027 | USD 3,605 | 3,377 |
| Park Aerospace Holdings Ltd. | | | Amdocs Ltd. | | |
| 4.500% due 03/15/2023 | 9,522 | 9,479 | 2.538% due 06/15/2030 | 5,300 | 4,161 |
| 5.500% due 02/15/2024 | 575 | 562 | American Airlines 2014-1 Class A Pass-Through Trust | | |

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|--|-------------|--------------|--|-------------|--------------|
| 3.700% due 10/01/2026 | | 2,015 | Ford Motor Credit Co. LLC | | |
| American Airlines 2015-1 Class A Pass-Through Trust | | | 1.051% due 11/15/2023 | EUR | 200 |
| 3.375% due 05/01/2027 | 1,497 | 1,241 | 1.744% due 07/19/2024 | | 194 |
| American Airlines 2017-2 Class AA Pass-Through Trust | | | 2.330% due 11/25/2025 | | 10,300 |
| 3.350% due 10/15/2029 | 363 | 308 | 2.700% due 08/10/2026 | USD | 2,450 |
| American Airlines, Inc. | | | 3.021% due 03/06/2024 | EUR | 1,200 |
| 5.500% due 04/20/2026 | 3,982 | 3,799 | 3.250% due 09/15/2025 | | 9,400 |
| 5.750% due 04/20/2029 | 1,883 | 1,717 | 3.350% due 11/01/2022 | USD | 26,548 |
| Atlantia SpA | | | 3.375% due 11/13/2025 | | 24,699 |
| 1.875% due 02/12/2028 | EUR | 10,200 | 4.389% due 01/08/2026 | | 12,100 |
| Boeing Co. | | | 4.535% due 03/06/2025 | GBP | 5,500 |
| 5.150% due 05/01/2030 | USD | 476 | 4.687% due 06/09/2025 | USD | 1,864 |
| 5.705% due 05/01/2040 | 15,535 | 13,506 | 5.125% due 06/16/2025 | | 1,700 |
| 5.805% due 05/01/2050 | 12,129 | 10,453 | 5.584% due 03/18/2024 | | 1,614 |
| 5.930% due 05/01/2060 | 18,015 | 15,271 | Fortress Transportation & Infrastructure Investors LLC | | 2,609 |
| British Airways 2019-1 Class AA Pass-Through Trust | | | 6.500% due 10/01/2025 | | 1,639 |
| 3.300% due 12/15/2032 | 90 | 76 | Fraport AG Frankfurt Airport Services Worldwide | | 1,617 |
| Broadcom, Inc. | | | 1.875% due 03/31/2028 | EUR | 5,475 |
| 2.450% due 02/15/2031 | 10,500 | 7,891 | Greene King Finance PLC | | 5,266 |
| 3.137% due 11/15/2035 | 8,450 | 5,874 | 3.593% due 03/15/2035 | GBP | 8,224 |
| 3.187% due 11/15/2036 | 1,183 | 809 | 4.035% due 12/15/2034 | | 6,839 |
| 3.419% due 04/15/2033 | 1,667 | 1,269 | 4.064% due 03/15/2035 | | 2,049 |
| 3.469% due 04/15/2034 | 8,092 | 6,068 | 5.106% due 03/15/2034 | | 1,953 |
| 4.150% due 11/15/2030 | USD | 5,310 | IHO Verwaltungs GmbH (f) | | 3,933 |
| 4.300% due 11/15/2032 | 12,473 | 10,507 | 3.625% due 05/15/2025 | EUR | 571 |
| 4.926% due 05/15/2037 | 20,074 | 16,585 | 3.875% due 05/15/2027 | | 560 |
| Caesars Entertainment, Inc. | | | 6.000% due 05/15/2027 | USD | 140 |
| 6.250% due 07/01/2025 | 3,190 | 3,117 | 6.375% due 05/15/2029 | | 2,600 |
| Carnival Corp. | | | Imperial Brands Finance PLC | | 2,331 |
| 4.000% due 08/01/2028 | 8,210 | 6,630 | 3.500% due 07/26/2026 | | 711 |
| Carvana Co. | | | JetBlue 2020-1 Class A Pass-Through Trust | | 3,028 |
| 5.500% due 04/15/2027 | 21,762 | 10,400 | 4.000% due 11/15/2032 | | 1,122 |
| 10.250% due 05/01/2030 | 35,100 | 21,124 | Market Bidco Finco PLC | | 2,157 |
| Community Health Systems, Inc. | | | 4.750% due 11/04/2027 | EUR | 6,583 |
| 4.750% due 02/15/2031 | 22,100 | 14,837 | Marriott International, Inc. | | 5,815 |
| 5.625% due 03/15/2027 | 37,147 | 29,677 | 4.625% due 06/15/2030 | USD | 17,800 |
| 8.000% due 03/15/2026 | 11,418 | 9,870 | Massachusetts Institute of Technology | | 14,083 |
| CoStar Group, Inc. | | | 4.678% due 07/01/2114 | | |
| 2.800% due 07/15/2030 | 2,000 | 1,579 | 5.600% due 07/01/2111 | | 65 |
| CVS Pass-Through Trust | | | Melco Resorts Finance Ltd. | | 51 |
| 5.773% due 01/10/2033 | 139 | 133 | 4.875% due 06/06/2025 | USD | 98 |
| 7.507% due 01/10/2032 | 560 | 578 | 5.375% due 12/04/2029 | | 400 |
| 8.353% due 07/10/2031 | 560 | 597 | MGM China Holdings Ltd. | | 286 |
| Delta Air Lines, Inc. | | | 5.250% due 06/18/2025 | | 5,200 |
| 7.000% due 05/01/2025 | 1,290 | 1,308 | Micron Technology, Inc. | | 2,915 |
| Energy Transfer LP | | | 4.663% due 02/15/2030 | | |
| 4.950% due 05/15/2028 | 424 | 393 | 5.327% due 02/06/2029 | | 4,500 |
| Exela Intermediate LLC | | | Mitchells & Butlers Finance PLC | | 3,586 |
| 11.500% due 07/15/2026 | 639 | 176 | 3.743% due 12/15/2030 | | 3,365 |
| Expedia Group, Inc. | | | 6.013% due 12/15/2028 | GBP | 3,007 |
| 4.625% due 08/01/2027 | 1,500 | 1,405 | Nissan Motor Co. Ltd. | | 1,237 |
| 6.250% due 05/01/2025 | 2,247 | 2,244 | 3.522% due 09/17/2025 | USD | 435 |
| Ford Foundation | | | 4.345% due 09/17/2027 | | 403 |
| 2.815% due 06/01/2070 | 2,070 | 1,132 | 4.810% due 09/17/2030 | | 933 |
| | | | | | 874 |
| | | | | | 8,300 |
| | | | | | 7,368 |
| | | | | | 7,338 |
| | | | | | 2,250 |
| | | | | | 1,799 |

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|--|-------------|--------------|---|-------------|----------------|
| NMG Holding Co., Inc. | | | 5.125% due 12/15/2029 | 2,800 | 1,701 |
| 7.125% due 04/01/2026 | 11,900 | 11,333 | 5.500% due 01/15/2026 | USD 6,500 | 4,517 |
| Oracle Corp. | | | 5.500% due 10/01/2027 | 1,000 | 647 |
| 3.850% due 04/01/2060 | 1,835 | 1,112 | 5.625% due 08/26/2028 | 1,198 | 734 |
| PeaceHealth Obligated Group | | | | | <u>537,719</u> |
| 3.218% due 11/15/2050 | 3,100 | 1,918 | 公益 8.1% | | |
| QVC, Inc. | | | Altice Financing S.A. | | |
| 5.950% due 03/15/2043 | 5,293 | 3,240 | 3.000% due 01/15/2028 | EUR 1,200 | 910 |
| Roadster Finance DAC | | | 4.250% due 08/15/2029 | 3,510 | 2,666 |
| 2.375% due 12/08/2027 | EUR 1,000 | 843 | 5.750% due 08/15/2029 | USD 12,389 | 9,755 |
| Rolls-Royce PLC | | | Altice France S.A. | | |
| 4.625% due 02/16/2026 | 13,860 | 13,124 | 8.125% due 02/01/2027 | 2,744 | 2,516 |
| 5.750% due 10/15/2027 | GBP 8,199 | 8,159 | Charter Communications Operating LLC | | |
| Royal Caribbean Cruises Ltd. | | | 3.900% due 06/01/2052 | 10,000 | 6,211 |
| 11.500% due 06/01/2025 | USD 7,300 | 7,871 | 3.950% due 06/30/2062 | 3,500 | 2,055 |
| Russian Railways Via RZD Capital PLC | | | 4.400% due 12/01/2061 | 9,500 | 6,041 |
| 7.487% due 03/25/2031 | GBP 6,300 | 2,539 | 4.800% due 03/01/2050 | 3,818 | 2,709 |
| Sands China Ltd. | | | Constellation Oil Services Holding S.A. | | |
| 3.350% due 03/08/2029 | USD 2,500 | 1,679 | 3.000% due 12/31/2026 (f) | 377 | 282 |
| 3.750% due 08/08/2031 | 2,200 | 1,445 | Directv Financing LLC | | |
| 4.300% due 01/08/2026 | 3,000 | 2,462 | 5.875% due 08/15/2027 | 7,200 | 6,498 |
| 4.875% due 06/18/2030 | 2,700 | 1,930 | DISH DBS Corp. | | |
| 5.625% due 08/08/2025 | 4,500 | 3,984 | 5.250% due 12/01/2026 | 11,110 | 9,673 |
| 5.900% due 08/08/2028 | 5,500 | 4,381 | 5.750% due 12/01/2028 | 11,110 | 8,978 |
| Studio City Co. Ltd. | | | Enel Finance America LLC | | |
| 7.000% due 02/15/2027 | 2,700 | 2,148 | 7.100% due 10/14/2027 | 6,000 | 5,986 |
| Syngenta Finance NV | | | Enel Finance International NV | | |
| 3.375% due 04/16/2026 | EUR 11,100 | 10,051 | 7.500% due 10/14/2032 | 4,700 | 4,714 |
| 4.441% due 04/24/2023 | USD 5,300 | 5,257 | 7.750% due 10/14/2052 | 3,000 | 2,881 |
| 4.892% due 04/24/2025 | 800 | 766 | Gazprom PJSC Via Gaz Capital S.A. | | |
| Times Square Hotel Trust | | | 2.250% due 11/22/2024 | EUR 100 | 62 |
| 8.528% due 08/01/2026 | 1,070 | 1,054 | 2.949% due 01/24/2024 | 450 | 278 |
| Triumph Group, Inc. | | | 4.950% due 03/23/2027 | USD 1,800 | 963 |
| 6.250% due 09/15/2024 | 1,541 | 1,427 | 4.950% due 02/06/2028 | 1,000 | 545 |
| U.S. Renal Care, Inc. | | | 5.150% due 02/11/2026 | 5,700 | 3,550 |
| 10.625% due 07/15/2027 | 1,282 | 519 | 7.288% due 08/16/2037 | 500 | 282 |
| Uber Technologies, Inc. | | | 8.625% due 04/28/2034 | 2,372 | 1,340 |
| 4.500% due 08/15/2029 | 2,865 | 2,461 | Gazprom PJSC via Gaz Finance PLC | | |
| 7.500% due 05/15/2025 | 571 | 572 | 1.500% due 02/17/2027 | EUR 31,800 | 18,868 |
| United Airlines 2019-2 Class AA Pass-Through Trust | | | 2.950% due 04/15/2025 | 5,000 | 2,842 |
| 2.700% due 05/01/2032 | 1,365 | 1,086 | 2.950% due 01/27/2029 | USD 23,200 | 13,579 |
| United Airlines 2020-1 Class A Pass-Through Trust | | | iHeartCommunications, Inc. | | |
| 5.875% due 10/15/2027 | 24,502 | 23,679 | 4.750% due 01/15/2028 | 36,300 | 31,726 |
| Venture Global Calcasieu Pass LLC | | | 6.375% due 05/01/2026 | 6,808 | 6,503 |
| 3.875% due 08/15/2029 | 3,600 | 3,097 | 8.375% due 05/01/2027 | 6,911 | 6,220 |
| 3.875% due 11/01/2033 | 15,900 | 12,790 | Intelsat Jackson Holdings S.A. | | |
| 4.125% due 08/15/2031 | 3,500 | 2,993 | 6.500% due 03/15/2030 | 70,143 | 64,550 |
| VOC Escrow Ltd. | | | Netflix, Inc. | | |
| 5.000% due 02/15/2028 | 1,100 | 908 | 3.625% due 05/15/2027 | EUR 3,900 | 3,761 |
| Western Midstream Operating LP | | | 3.625% due 06/15/2030 | 18,776 | 16,893 |
| 5.041% due 01/13/2023 | 1,048 | 1,043 | 3.875% due 11/15/2029 | 8,217 | 7,566 |
| Wynn Las Vegas LLC | | | 4.625% due 05/15/2029 | 7,600 | 7,343 |
| 5.250% due 05/15/2027 | 1,800 | 1,569 | 4.875% due 04/15/2028 | USD 200 | 190 |
| Wynn Macau Ltd. | | | 4.875% due 06/15/2030 | 2,900 | 2,689 |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|--|-------------|--------------|-------------------------------------|-------------|---------------|
| 5.375% due 11/15/2029 | 1,280 | 1,219 | Petroleos Mexicanos | | |
| 5.875% due 11/15/2028 | 300 | 298 | 2.750% due 04/21/2027 | EUR | 1,200 883 |
| 6.375% due 05/15/2029 | 1,500 | 1,532 | 5.950% due 01/28/2031 | USD | 22,485 16,245 |
| Noble Finance Co. | | | 6.700% due 02/16/2032 | | 79,356 60,145 |
| 11.000% due 02/15/2028 (f) | 2,086 | 2,263 | 6.950% due 01/28/2060 | | 6,116 3,681 |
| NPC Ukrenergo | | | 7.690% due 01/23/2050 | | 1,570 1,026 |
| 6.875% due 11/09/2028 (h) | 1,200 | 215 | PG&E Wildfire Recovery Funding LLC | | |
| Odebrecht Offshore Drilling Finance Ltd. | | | 4.263% due 06/01/2036 | | 3,600 3,245 |
| 6.720% due 12/01/2022 | 20 | 20 | 4.377% due 06/01/2039 | | 3,990 3,479 |
| Pacific Gas & Electric Co. | | | 4.451% due 12/01/2047 | | 20,700 17,233 |
| 2.100% due 08/01/2027 | 1,910 | 1,572 | 4.674% due 12/01/2051 | | 3,600 3,096 |
| 2.500% due 02/01/2031 | 2,600 | 1,946 | Prosus NV | | |
| 2.950% due 03/01/2026 | 8,630 | 7,643 | 1.985% due 07/13/2033 | EUR | 5,600 3,340 |
| 3.000% due 06/15/2028 | 11,288 | 9,298 | 2.085% due 01/19/2030 | | 4,200 2,934 |
| 3.150% due 01/01/2026 | 15,753 | 14,202 | 3.061% due 07/13/2031 | USD | 11,900 8,004 |
| 3.250% due 06/15/2023 | 8,640 | 8,506 | 4.193% due 01/19/2032 | | 5,600 3,989 |
| 3.250% due 06/01/2031 | 3,800 | 2,962 | 4.987% due 01/19/2052 | | 4,700 2,925 |
| 3.300% due 03/15/2027 | 3,838 | 3,311 | Rio Oil Finance Trust Series 2014-1 | | |
| 3.300% due 12/01/2027 | 14,666 | 12,450 | 9.250% due 07/06/2024 | | 1,184 1,199 |
| 3.300% due 08/01/2040 | 1,542 | 1,004 | Rio Oil Finance Trust Series 2014-3 | | |
| 3.400% due 08/15/2024 | 6,570 | 6,251 | 9.750% due 01/06/2027 | | 554 573 |
| 3.450% due 07/01/2025 | 12,102 | 11,254 | Rio Oil Finance Trust Series 2018-1 | | |
| 3.500% due 06/15/2025 | 8,068 | 7,510 | 8.200% due 04/06/2028 | | 2,383 2,398 |
| 3.500% due 08/01/2050 | 4,660 | 2,851 | Southern California Edison Co. | | |
| 3.750% due 02/15/2024 | 10,188 | 9,882 | 4.875% due 03/01/2049 | | 346 279 |
| 3.750% due 07/01/2028 | 13,613 | 11,630 | Sprint Capital Corp. | | |
| 3.750% due 08/15/2042 | 418 | 266 | 8.750% due 03/15/2032 | | 2,200 2,585 |
| 3.850% due 11/15/2023 | 1,830 | 1,789 | Sprint Communications LLC | | |
| 3.950% due 12/01/2047 | 2,500 | 1,617 | 6.000% due 11/15/2022 | | 3,934 3,940 |
| 4.000% due 12/01/2046 | 3,144 | 2,005 | Sprint Corp. | | |
| 4.200% due 03/01/2029 | 9,900 | 8,600 | 7.125% due 06/15/2024 | USD | 8,766 8,874 |
| 4.250% due 08/01/2023 | 3,735 | 3,698 | 7.625% due 02/15/2025 | | 1,100 1,132 |
| 4.250% due 03/15/2046 | 5,219 | 3,483 | 7.625% due 03/01/2026 | | 839 877 |
| 4.300% due 03/15/2045 | 3,000 | 2,026 | 7.875% due 09/15/2023 | | 46,749 47,578 |
| 4.400% due 03/01/2032 | 7,300 | 6,119 | Sprint Spectrum Co. LLC | | |
| 4.450% due 04/15/2042 | 4,333 | 3,062 | 4.738% due 03/20/2025 | | 2,425 2,392 |
| 4.500% due 07/01/2040 | 39,210 | 29,308 | 5.152% due 03/20/2028 | | 2,758 2,685 |
| 4.500% due 12/15/2041 | 743 | 507 | System Energy Resources, Inc. | | |
| 4.550% due 07/01/2030 | 50,195 | 44,022 | 2.140% due 12/09/2025 | | 6,100 5,475 |
| 4.600% due 06/15/2043 | 1,794 | 1,289 | T-Mobile USA, Inc. | | |
| 4.650% due 08/01/2028 | 100 | 88 | 3.375% due 04/15/2029 | | 5,983 5,188 |
| 4.750% due 02/15/2044 | 2,707 | 1,958 | 3.500% due 04/15/2031 | | 3,000 2,527 |
| 4.950% due 07/01/2050 | 25,950 | 19,397 | Topaz Solar Farms LLC | | |
| 5.250% due 03/01/2052 | 7,300 | 5,630 | 4.875% due 09/30/2039 | | 5,450 4,610 |
| Petrobras Global Finance BV | | | 5.750% due 09/30/2039 | | 7,731 7,363 |
| 6.250% due 12/14/2026 | 6,234 | 6,833 | Transocean Phoenix 2 Ltd. | | |
| 6.625% due 01/16/2034 | 2,900 | 2,801 | 7.750% due 10/15/2024 | | 840 836 |
| Petroleos de Venezuela S.A. (c) | | | Transocean, Inc. | | |
| 5.375% due 04/12/2027 | 11,932 | 283 | 7.500% due 01/15/2026 | | 1,228 1,040 |
| 5.500% due 04/12/2037 | 10,372 | 236 | 8.000% due 02/01/2027 | | 2,983 2,423 |
| 6.000% due 05/16/2024 | 8,283 | 217 | United Group BV | | |
| 6.000% due 11/15/2026 | 13,183 | 300 | 4.875% due 07/01/2024 | EUR | 565 535 |
| 9.000% due 11/17/2022 | 400 | 9 | Valaris Ltd. | | |
| 9.750% due 05/17/2035 | 4,730 | 112 | 8.250% due 04/30/2028 (f) | USD | 2,483 2,446 |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|---|-------------|------------------|-----------------------|-------------|--------------|
| Viasat, Inc. | | | 3.500% due 09/01/2047 | 182 | 165 |
| 5.625% due 09/15/2025 | 3,363 | 3,109 | 3.500% due 03/01/2048 | 56 | 50 |
| 6.500% due 07/15/2028 | 2,700 | 2,261 | 3.500% due 04/01/2051 | 729 | 653 |
| Windstream Escrow LLC | | | 4.000% due 07/01/2040 | 7 | 6 |
| 7.750% due 08/15/2028 | 11,607 | 10,076 | 4.000% due 12/01/2041 | 55 | 50 |
| | | <u>777,725</u> | 4.000% due 07/01/2042 | 75 | 67 |
| 社債合計 | | <u>2,020,932</u> | 4.000% due 08/01/2042 | 8 | 7 |
| (取得原価 2,522,029千米ドル) | | | 4.000% due 09/01/2042 | 98 | 89 |
| 転換社債 0.4% | | | 4.000% due 11/01/2045 | 98 | 92 |
| Multiplan Corp. | | | 4.000% due 03/01/2047 | 31 | 29 |
| 6.000% due 10/15/2027 (d) | 5,700 | 3,933 | 4.000% due 04/01/2047 | 242 | 227 |
| Nationwide Building Society | | | 4.000% due 08/01/2047 | 4,110 | 3,834 |
| 10.250% due 06/20/2166 | GBP 7,405 | 9,571 | 4.000% due 10/01/2047 | 257 | 239 |
| Stichting AK Rabobank Certificaten | | | 4.000% due 12/01/2047 | 82 | 76 |
| 6.500% due 03/29/2170 (e) | EUR 30,963 | 28,971 | 4.000% due 01/01/2048 | 52 | 48 |
| 転換社債合計 | | <u>42,475</u> | 4.000% due 02/01/2048 | 586 | 546 |
| (取得原価 67,887千米ドル) | | | 4.000% due 07/01/2048 | 6,869 | 6,338 |
| 地方債 0.2% | | | 4.000% due 08/01/2048 | 4,053 | 3,744 |
| Chicago, Illinois, Build America Bonds, Series 2010 | | | 4.000% due 09/01/2048 | 1,153 | 1,075 |
| 6.630% due 02/01/2035 | USD 655 | 654 | 4.500% due 05/01/2033 | 15 | 14 |
| 6.725% due 04/01/2035 | 310 | 310 | 4.500% due 05/01/2035 | 6 | 6 |
| 7.350% due 07/01/2035 | 506 | 519 | 4.500% due 02/01/2038 | 1 | 1 |
| Chicago, Illinois, General Obligation Bonds, Series 2015 | | | 4.500% due 01/01/2041 | 177 | 164 |
| 7.750% due 01/01/2042 | 130 | 131 | 4.750% due 06/01/2033 | 172 | 163 |
| Chicago, Illinois, General Obligation Bonds, Series 2017 | | | 5.000% due 10/01/2035 | 64 | 63 |
| 7.045% due 01/01/2029 | 275 | 274 | 5.000% due 12/01/2035 | 148 | 142 |
| Commonwealth of Puerto Rico, General Obligation Bonds, Series 2021 | | | 5.000% due 10/01/2036 | 6 | 6 |
| 4.000% due 07/01/2037 | 2,082 | 1,661 | 5.000% due 05/01/2038 | 2 | 2 |
| Commonwealth of Puerto Rico, General Obligation Bonds, Series 2022 | | | 5.000% due 11/01/2039 | 7 | 7 |
| 0.000% due 11/01/2043 | 13,426 | 6,142 | 5.500% due 07/01/2033 | 23 | 23 |
| Golden State, California, Tobacco Securitization Corp. Revenue Bonds, Series 2021 | | | 5.500% due 06/01/2035 | 699 | 682 |
| 2.246% due 06/01/2029 | 1,600 | 1,305 | 5.500% due 04/01/2036 | 1 | 1 |
| 3.000% due 06/01/2046 | 710 | 644 | 5.500% due 11/01/2036 | 2 | 2 |
| Puerto Rico Electric Power Authority, Build America Bonds, Series 2010 (c) | | | 5.500% due 03/01/2037 | 11 | 11 |
| 6.050% due 07/01/2032 | 800 | 604 | 5.500% due 09/01/2037 | 5 | 4 |
| 6.125% due 07/01/2040 | USD 3,000 | 2,265 | 5.500% due 02/01/2038 | 3 | 3 |
| 地方債合計 | | <u>14,509</u> | 5.500% due 04/01/2038 | 13 | 13 |
| (取得原価 14,672千米ドル) | | | 6.000% due 08/01/2031 | 22 | 21 |
| 米国政府関係機関 28.5% | | | 6.000% due 06/01/2032 | 1 | 1 |
| Fannie Mae | | | 6.000% due 09/01/2039 | 373 | 368 |
| 2.614% due 05/25/2048 (g) | USD 2,241 | 281 | 6.000% due 10/01/2047 | 8 | 8 |
| 3.000% due 04/01/2037 | 667 | 615 | 6.500% due 01/01/2037 | 2 | 2 |
| 3.000% due 09/01/2049 | 194 | 167 | 6.500% due 10/01/2037 | 3 | 3 |
| 3.000% due 03/01/2050 | 18,419 | 15,817 | 7.000% due 09/01/2031 | 30 | 30 |
| 3.000% due 10/01/2051 | 1,378 | 1,174 | 7.000% due 05/01/2037 | 1 | 1 |
| 3.000% due 12/01/2051 | 210 | 179 | Fannie Mae, TBA (h) | | |
| 3.000% due 02/01/2052 | 10,966 | 9,361 | 2.500% due 11/01/2052 | USD 47,000 | 38,482 |
| 3.000% due 03/01/2052 | 25,128 | 21,428 | 2.500% due 12/01/2052 | 99,000 | 81,061 |
| 3.000% due 04/01/2052 | 27,202 | 23,152 | 3.000% due 12/01/2052 | 243,350 | 206,886 |
| 3.000% due 05/01/2052 | 3,554 | 3,030 | 3.500% due 12/01/2052 | 862,411 | 757,936 |
| 3.000% due 06/01/2052 | 9,382 | 8,001 | 4.000% due 11/01/2052 | 55,000 | 50,006 |
| 3.000% due 07/01/2052 | 7,483 | 6,393 | 4.000% due 12/01/2052 | 107,150 | 97,375 |
| 3.000% due 08/01/2052 | 3,667 | 3,126 | 4.500% due 12/01/2052 | 36,200 | 33,940 |
| 3.500% due 08/01/2042 | 20 | 18 | Freddie Mac | | |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|---------------------------|-------------|--------------|---|-------------|------------------|
| 3.000% due 05/01/2037 | 1,902 | 1,753 | 5.500% due 07/20/2038 | 35 | 34 |
| 3.000% due 11/01/2046 | 63 | 54 | 5.500% due 08/20/2038 | 279 | 280 |
| 3.000% due 12/01/2047 | 1,956 | 1,692 | 5.500% due 09/20/2038 | 75 | 75 |
| 3.000% due 03/01/2048 | 111 | 96 | 5.500% due 10/20/2038 | 15 | 15 |
| 3.000% due 04/01/2052 | 154 | 132 | 5.500% due 01/20/2039 | 11 | 10 |
| 3.000% due 07/01/2052 | 164 | 140 | 5.500% due 02/20/2039 | 43 | 43 |
| 3.138% due 06/15/2042 (g) | 33 | 4 | 5.500% due 09/20/2039 | 54 | 54 |
| 3.500% due 10/01/2039 | 122 | 110 | 5.500% due 10/20/2039 | 9 | 9 |
| 3.500% due 10/01/2047 | 2,126 | 1,914 | 5.500% due 11/20/2039 | 220 | 220 |
| 3.500% due 12/01/2047 | 724 | 651 | 5.500% due 12/20/2039 | 25 | 24 |
| 3.500% due 03/01/2048 | 2,588 | 2,325 | 5.500% due 01/20/2040 | 194 | 190 |
| 3.500% due 04/01/2048 | 933 | 840 | 5.500% due 06/20/2040 | 245 | 252 |
| 3.500% due 10/01/2048 | 1,039 | 931 | 5.500% due 07/20/2040 | 486 | 478 |
| 3.500% due 12/01/2048 | 2,503 | 2,251 | Ginnie Mae, TBA (h) | | |
| 3.500% due 03/01/2049 | 1,595 | 1,427 | 2.000% due 11/01/2052 | 19,000 | 15,613 |
| 3.500% due 05/01/2051 | 82 | 73 | 2.500% due 11/01/2052 | 46,200 | 39,162 |
| 4.000% due 09/01/2033 | 1 | 1 | 3.000% due 11/01/2052 | 133,720 | 116,451 |
| 4.000% due 04/01/2047 | 328 | 307 | 3.000% due 12/01/2052 | 366,280 | 318,878 |
| 4.000% due 05/01/2047 | 319 | 298 | 3.500% due 11/01/2052 | 85,700 | 76,721 |
| 4.000% due 08/01/2047 | 570 | 532 | 4.000% due 11/01/2052 | 646,158 | 595,566 |
| 4.000% due 08/01/2048 | 673 | 624 | 4.500% due 11/01/2052 | 4,000 | 3,792 |
| 4.000% due 09/01/2048 | 276 | 255 | 米国政府関係機関合計 | | <u>2,732,876</u> |
| 4.000% due 12/01/2048 | 10,622 | 9,840 | (取得原価 2,778,773千米ドル) | | |
| 4.000% due 02/01/2049 | 4,039 | 3,742 | 米国長期国債 9.9% | | |
| 4.000% due 03/01/2049 | 315 | 292 | Treasury Inflation Protected Securities (i) | | |
| 5.000% due 06/01/2034 | 75 | 75 | 0.125% due 07/15/2024 | 64,736 | 63,127 |
| 5.000% due 08/01/2035 | 42 | 41 | 0.125% due 10/15/2024 | 37,979 | 36,871 |
| 5.000% due 01/01/2037 | 3 | 3 | 0.125% due 07/15/2030 | 52,802 | 47,150 |
| 5.000% due 01/01/2038 | 1 | 1 | 0.125% due 01/15/2031 | 1,934 | 1,714 |
| 5.500% due 01/01/2035 | 273 | 271 | 0.125% due 07/15/2031 | 7,337 | 6,471 |
| 5.500% due 05/01/2037 | 2 | 2 | 0.250% due 07/15/2029 | 142,835 | 130,385 |
| 5.500% due 06/01/2037 | 205 | 203 | 0.250% due 02/15/2050 | 21,151 | 14,090 |
| 5.750% due 05/01/2037 | 186 | 186 | 0.375% due 07/15/2023 | 77,060 | 76,440 |
| 6.000% due 07/01/2037 | 44 | 44 | 0.375% due 01/15/2027 | 5,694 | 5,383 |
| Ginnie Mae | | | 0.375% due 07/15/2027 | 1,526 | 1,441 |
| 4.000% due 06/20/2041 | 2 | 1 | 0.500% due 04/15/2024 | 26,903 | 26,344 |
| 4.000% due 04/20/2047 | 1,622 | 1,520 | 0.625% due 01/15/2024 | 20,195 | 19,866 |
| 4.000% due 05/20/2047 | 30,018 | 28,145 | 0.625% due 07/15/2032 | 87,868 | 80,541 |
| 4.000% due 06/20/2047 | 14,337 | 13,442 | 0.625% due 02/15/2043 | 2,834 | 2,238 |
| 4.000% due 07/20/2047 | 12,474 | 11,696 | 0.750% due 07/15/2028 | 33,456 | 31,853 |
| 4.000% due 02/20/2048 | 8,496 | 7,981 | 0.750% due 02/15/2042 | 6,685 | 5,498 |
| 4.000% due 05/20/2049 | 29,604 | 27,562 | 0.750% due 02/15/2045 | 18,237 | 14,515 |
| 4.000% due 02/20/2050 | 360 | 337 | 0.875% due 01/15/2029 | 61,077 | 58,186 |
| 4.000% due 07/20/2050 | 179 | 166 | 0.875% due 02/15/2047 | 21,349 | 17,173 |
| 4.000% due 08/20/2050 | 27 | 25 | 1.000% due 02/15/2046 | 11,500 | 9,605 |
| 4.000% due 09/20/2050 | 2,159 | 2,009 | 1.000% due 02/15/2048 | 24,981 | 20,566 |
| 4.000% due 10/20/2050 | 67,643 | 62,916 | 1.000% due 02/15/2049 | 63,333 | 52,238 |
| 4.500% due 01/20/2040 | 79 | 76 | 1.375% due 02/15/2044 | 3,304 | 3,014 |
| 4.500% due 03/20/2040 | 8 | 7 | 2.125% due 02/15/2040 | 3,426 | 3,586 |
| 5.000% due 08/20/2030 | 191 | 188 | 2.125% due 02/15/2041 | 1,893 | 1,978 |
| 5.000% due 05/20/2040 | 276 | 270 | U.S. Treasury Bonds | | |
| 5.000% due 04/20/2041 | 7 | 7 | 2.250% due 08/15/2046 | 100 | 68 |
| 5.500% due 05/20/2038 | 7 | 7 | 2.750% due 08/15/2047 | 2,830 | 2,124 |
| 5.500% due 06/20/2038 | 40 | 40 | 3.000% due 08/15/2048 | 155 | 123 |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|--|-------------|----------------|--|-------------|--------------|
| 3.000% due 02/15/2049 | 77 | 62 | 4.066% due 05/25/2035 | 20,545 | 18,224 |
| 3.125% due 05/15/2048 | 180 | 146 | Argent Securities Trust | | |
| U.S. Treasury Notes | | | 3.946% due 04/25/2036 | 7,821 | 2,564 |
| 1.625% due 02/15/2026 | 2,200 | 2,013 | Argent Securities, Inc. Asset-Backed Pass-Through Certificates | | |
| 2.000% due 02/15/2025 | 11,021 | 10,430 | 4.258% due 09/25/2033 | 3,275 | 3,148 |
| 2.000% due 08/15/2025 | 1,400 | 1,310 | 4.351% due 10/25/2035 | 36,400 | 31,894 |
| 2.000% due 11/15/2026 | 800 | 731 | Asset-Backed Funding Certificates Trust | | |
| 2.250% due 11/15/2024 | 12,300 | 11,766 | 3.806% due 10/25/2036 | 10,129 | 8,287 |
| 2.250% due 02/15/2027 | 28,000 | 25,740 | 4.246% due 03/25/2035 | 13,129 | 12,529 |
| 2.375% due 05/15/2029 | 32,200 | 28,832 | 4.321% due 06/25/2035 | 7,965 | 7,605 |
| 2.625% due 02/15/2029 | 5,000 | 4,555 | Asset-Backed Securities Corporation Home Equity Loan Trust | | |
| 2.750% due 08/15/2032 | 150,100 | 134,340 | 4.051% due 05/25/2036 (c) | 37,847 | 34,858 |
| 2.875% due 05/15/2032 | 290 | 263 | Atrium Hotel Portfolio Trust | | |
| 米国長期国債合計 | | <u>952,776</u> | 4.842% due 06/15/2035 | 18,395 | 17,329 |
| (取得原価 1,070,454千米ドル) | | | Austin Fairmont Hotel Trust | | |
| モーゲージバック証券 37.3% | | | 5.212% due 09/15/2032 | 3,000 | 2,839 |
| Accredited Mortgage Loan Trust | | | Banc of America Alternative Loan Trust | | |
| 4.531% due 07/25/2035 | USD 9,806 | 9,553 | 3.921% due 01/25/2023 | 58 | 48 |
| 5.281% due 07/25/2035 (c) | 715 | 600 | 6.000% due 07/25/2046 (c) | 1,531 | 1,265 |
| ACE Securities Corporation Home Equity Loan Trust | | | Banc of America Funding Trust | | |
| 3.741% due 08/25/2036 | 3,949 | 3,723 | 2.765% due 06/20/2036 | 4,196 | 3,366 |
| 4.381% due 01/25/2035 | 927 | 834 | 3.104% due 02/20/2035 | 1,345 | 1,158 |
| 4.411% due 02/25/2034 | 3,077 | 3,003 | 3.547% due 01/20/2047 (c) | 86 | 79 |
| 4.486% due 08/25/2035 | 4,857 | 4,707 | BCAP LLC Trust | | |
| Adjustable Rate Mortgage Trust | | | 4.578% due 04/26/2037 | 2,854 | 1,551 |
| 4.536% due 08/25/2035 | 3,475 | 3,179 | 5.468% due 04/26/2036 | USD 4,966 | 2,780 |
| AFC Home Equity Loan Trust | | | Bear Stearns Adjustable Rate Mortgage Trust | | |
| 4.396% due 06/25/2029 | 1,685 | 1,065 | 3.889% due 11/25/2034 | 194 | 186 |
| Alternative Loan Trust | | | Bear Stearns Alternative-A Trust | | |
| 2.721% due 08/25/2035 (c) | 417 | 345 | 3.926% due 04/25/2037 | 6,239 | 5,395 |
| 3.623% due 08/25/2035 (c) | 466 | 418 | 4.006% due 11/25/2046 | 7,446 | 5,656 |
| 3.679% due 09/20/2046 | 711 | 677 | Bear Stearns Asset-Backed Securities I Trust | | |
| 3.757% due 09/25/2034 | 992 | 896 | 3.014% due 05/25/2036 (g) | 8,798 | 274 |
| 3.909% due 03/20/2046 | 5,629 | 4,413 | 3.826% due 02/25/2037 | 2,728 | 5,322 |
| 3.926% due 07/25/2046 | 59 | 276 | 3.886% due 06/25/2047 | 6,300 | 5,936 |
| 3.946% due 07/25/2036 | 5,013 | 4,830 | 3.986% due 05/25/2036 (c) | 8,798 | 3,108 |
| 3.966% due 08/25/2046 (c) | 9,125 | 7,337 | 4.126% due 04/25/2036 | 5,026 | 4,994 |
| 3.986% due 05/25/2036 | 13,102 | 11,058 | 4.186% due 02/25/2036 (c) | 2,543 | 2,532 |
| 4.086% due 12/25/2046 | 14,983 | 12,123 | 4.231% due 12/25/2035 | 713 | 711 |
| 4.126% due 07/25/2036 | 20,327 | 17,524 | 4.606% due 06/25/2034 | 4,740 | 4,599 |
| 4.129% due 12/20/2035 | 5,472 | 4,796 | 4.636% due 11/25/2035 (c) | 3,116 | 2,770 |
| 4.186% due 01/25/2036 | 3,183 | 2,709 | 4.636% due 08/25/2037 | 16,968 | 15,068 |
| 5.500% due 06/25/2035 | 4,775 | 3,851 | 4.666% due 12/25/2035 | 9,270 | 7,617 |
| 5.500% due 08/25/2035 (c) | 54 | 46 | Bear Stearns Asset-Backed Securities Trust | | |
| 5.500% due 02/25/2036 (c) | 15 | 10 | 5.500% due 11/25/2033 | 4,076 | 3,645 |
| 6.000% due 07/25/2037 (c) | 24,656 | 13,144 | Bear Stearns Mortgage Funding Trust | | |
| 7.000% due 10/25/2037 | 29,569 | 11,237 | 3.986% due 02/25/2037 (c) | 5,216 | 4,574 |
| Amerquest Mortgage Securities Trust | | | Benchmark Mortgage Trust | | |
| 4.096% due 04/25/2036 | 2,220 | 2,200 | 3.509% due 09/15/2048 | 47,290 | 42,964 |
| 4.201% due 03/25/2036 | 27,500 | 24,984 | 3.899% due 03/15/2062 | 9,775 | 7,396 |
| Amerquest Mortgage Securities, Inc. Asset-Backed Pass-Through Certificates | | | BHP Trust | | |
| 4.058% due 09/25/2032 | 167 | 174 | 5.183% due 08/15/2036 | 10,500 | 9,864 |
| 5.341% due 10/25/2034 | 9,913 | 9,213 | BHP Trust 2019-BXHP | | |
| Argent Mortgage Loan Trust | | | 5.980% due 08/15/2036 | 33,656 | 31,477 |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|--|-------------|--------------|---|-------------|--------------|
| BSSST Mortgage Trust | | | 3.638% due 11/25/2034 | 8 | 7 |
| 6.226% due 02/15/2037 | 11,000 | 10,209 | 3.638% due 11/25/2037 | 4,696 | 4,243 |
| 6.876% due 02/15/2037 | 24,700 | 22,811 | 5.500% due 11/25/2035 (c) | 6,050 | 3,437 |
| 7.876% due 02/15/2037 | 7,500 | 6,886 | 6.000% due 07/25/2036 | 17,730 | 10,084 |
| BX Trust | | | 6.000% due 11/25/2037 | 3,719 | 2,127 |
| 5.058% due 10/15/2036 | 16,400 | 15,169 | Credit Suisse First Boston Mortgage Securities Corp. | | |
| 5.299% due 10/15/2036 | 7,150 | 6,647 | 6.036% due 01/25/2033 | 1,206 | 1,094 |
| 5.307% due 10/15/2036 | 25,610 | 23,263 | Credit Suisse Mortgage Capital | | |
| 7.787% due 07/15/2034 | 6,800 | 6,551 | 3.000% due 01/29/2036 | 544 | 527 |
| Canterbury Finance No.1 PLC | | | 3.000% due 06/27/2037 | 1,462 | 1,441 |
| 2.465% due 05/16/2056 | GBP 16,366 | 18,809 | 3.254% due 11/27/2036 | 11,043 | 12,537 |
| Capitalsource Real Estate Loan Trust | | | 8.810% due 10/26/2036 | 142 | 119 |
| 4.559% due 01/20/2037 | USD 11,122 | 10,055 | Credit Suisse Mortgage Capital Trust | | |
| 4.659% due 01/20/2037 | 4,800 | 4,026 | 0.000% due 01/25/2058 | 22 | 22 |
| 4.759% due 01/20/2037 | 2,700 | 1,781 | 0.000% due 04/25/2058 (g) | 1 | 1 |
| CBA Commercial Small Balance Commercial Mortgage | | | 3.562% due 06/25/2050 | 45,723 | 38,011 |
| 6.040% due 01/25/2039 (c) | 657 | 600 | 3.592% due 01/25/2058 | 19,089 | 15,473 |
| Centex Home Equity Loan Trust | | | 3.687% due 06/01/2050 | 43,560 | 43,645 |
| 4.231% due 03/25/2035 | 3,661 | 3,593 | 3.951% due 04/25/2058 | 30,646 | 28,823 |
| Chase Mortgage Finance Trust | | | 4.162% due 07/15/2032 | 5,200 | 4,902 |
| 3.067% due 12/25/2035 (c) | 4,087 | 3,494 | 4.412% due 07/15/2032 | 4,000 | 3,735 |
| ChaseFlex Trust | | | 4.612% due 07/15/2032 | 2,400 | 2,217 |
| 3.886% due 07/25/2037 | 906 | 849 | Credit-Based Asset Servicing & Securitization LLC | | |
| Chevy Chase Funding LLC Mortgage-Backed Certificates | | | 7.480% due 03/25/2046 | 4,266 | 3,425 |
| 3.946% due 03/25/2035 | 275 | 261 | CWABS Asset-Backed Certificates Trust | | |
| CIT Mortgage Loan Trust | | | 3.726% due 06/25/2035 (c) | 1,577 | 1,411 |
| 4.936% due 10/25/2037 | 3,488 | 3,464 | 3.726% due 06/25/2037 | 13,597 | 12,372 |
| 5.086% due 10/25/2037 | 28,585 | 26,870 | 3.726% due 07/25/2037 (c) | 5,642 | 5,521 |
| Citigroup Commercial Mortgage Trust | | | 3.736% due 04/25/2047 (c) | 591 | 590 |
| 0.283% due 03/10/2047 (g) | 25,400 | 85 | 3.766% due 11/25/2047 | 3,747 | 4,091 |
| Citigroup Mortgage Loan Trust | | | 3.806% due 08/25/2037 | 25,800 | 21,540 |
| 3.244% due 08/25/2036 | 15,928 | 6,599 | 3.816% due 05/25/2037 (c) | 12,639 | 11,777 |
| 3.291% due 08/25/2036 | 4,085 | 3,865 | 3.816% due 10/25/2047 | 8,007 | 7,871 |
| 3.643% due 07/25/2037 (c) | 2,752 | 2,387 | 3.836% due 02/25/2036 | 1,176 | 1,118 |
| 3.746% due 12/25/2036 | 10,148 | 5,769 | 3.846% due 09/25/2046 | 5,600 | 5,278 |
| 3.866% due 12/25/2036 | 2,870 | 2,792 | 4.006% due 01/25/2045 | 1,494 | 1,481 |
| 4.406% due 09/25/2037 | 13,629 | 11,184 | 4.066% due 05/25/2036 | 9,800 | 8,062 |
| 7.250% due 05/25/2036 (c) | 9,326 | 4,866 | 4.066% due 03/25/2037 | 29,856 | 27,748 |
| Citigroup Mortgage Loan Trust, Inc. | | | 4.066% due 03/25/2047 (c) | 26,535 | 22,676 |
| 4.621% due 05/25/2035 | 10,698 | 10,013 | 4.090% due 12/25/2034 | 4 | 4 |
| Commercial Mortgage Trust | | | 4.111% due 08/25/2036 | 2,400 | 2,275 |
| 0.177% due 04/10/2047 (g) | USD 33,000 | 71 | 4.186% due 06/25/2036 | 1,830 | 1,811 |
| 3.633% due 02/10/2037 | 10,000 | 8,866 | 4.246% due 04/25/2036 | 134 | 134 |
| 6.563% due 12/15/2038 | 8,575 | 8,021 | 4.286% due 03/25/2036 (c) | 1,655 | 1,471 |
| Conseco Finance Corp. | | | 4.666% due 05/25/2036 (c) | 2,182 | 1,598 |
| 6.920% due 12/01/2030 | 1,202 | 1,209 | 4.681% due 06/25/2035 | 8,400 | 7,850 |
| 7.500% due 03/01/2030 | 47,279 | 20,106 | 5.161% due 11/25/2034 | 6,720 | 6,632 |
| 7.600% due 04/15/2026 | 4,963 | 1,468 | 5.536% due 08/25/2035 | 3,000 | 2,806 |
| Countrywide Asset-Backed Certificates | | | 5.633% due 06/25/2035 | 8,644 | 7,015 |
| 4.076% due 08/26/2033 | 219 | 210 | CWABS, Inc. Asset-Backed Certificates Trust | | |
| 5.461% due 05/25/2035 (c) | 4,282 | 4,166 | 5.161% due 03/25/2035 | 5,500 | 5,295 |
| Countrywide Home Loan Mortgage Pass-Through Trust | | | CWHEQ Revolving Home Equity Loan Resuritization Trust | | |
| 3.160% due 06/25/2034 | 1 | 1 | 3.662% due 03/15/2030 | 319 | 321 |
| 3.411% due 03/25/2037 (c) | 3,708 | 3,175 | DBGS Mortgage Trust | | |
| 3.573% due 10/20/2035 (c) | 4,532 | 4,091 | 6.063% due 10/15/2036 | USD 15,000 | 13,494 |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|---|-------------|--------------|--|-------------|--------------|
| Deutsche Alternative-A Securities Mortgage Loan Trust | | | 4.591% due 10/10/2032 | 8,215 | 7,807 |
| 3.906% due 03/25/2037 | 9,717 | 5,282 | G5AA Home Equity Trust | | |
| 3.916% due 08/25/2037 (c) | 20,298 | 17,099 | 6.500% due 11/25/2037 (c) | 20 | 9 |
| 4.086% due 09/25/2047 | 12,504 | 10,505 | GSAMP Trust | | |
| Deutsche Alternative-A Securities, Inc. Mortgage Loan Trust | | | 3.726% due 03/25/2047 | 3,737 | 3,381 |
| 3.344% due 10/25/2035 (c) | 9,297 | 8,166 | 3.746% due 01/25/2037 | 17,397 | 10,437 |
| Deutsche Mortgage & Asset Receiving Corp. | | | 3.906% due 05/25/2046 | 27 | 27 |
| 3.687% due 11/27/2036 | 1,560 | 1,538 | 4.106% due 06/25/2036 | 12,650 | 12,077 |
| Downey Savings & Loan Association Mortgage Loan Trust | | | 4.231% due 11/25/2035 (c) | 6,223 | 5,394 |
| 3.670% due 10/19/2036 (c) | 7,566 | 6,370 | GSMSC Resecuritization Trust | | |
| 4.080% due 10/19/2045 (c) | 524 | 540 | 3.264% due 09/26/2036 | 3,896 | 2,571 |
| 4.140% due 09/19/2045 | 5,029 | 3,210 | 5.270% due 04/26/2037 | 44,351 | 12,702 |
| Dragon Finance BV | | | GSR Mortgage Loan Trust | | |
| 3.425% due 07/13/2023 | GBP 42 | 47 | 3.114% due 03/25/2037 (g) | USD 7,645 | 850 |
| Ellington Loan Acquisition Trust | | | 3.886% due 03/25/2037 | 7,645 | 1,066 |
| 4.686% due 05/25/2037 | USD 1,199 | 1,148 | HarborView Mortgage Loan Trust | | |
| EMC Mortgage Loan Trust | | | 3.720% due 12/19/2036 (c) | 852 | 773 |
| 4.636% due 04/25/2042 (c) | 6,336 | 6,234 | 4.040% due 02/19/2036 | 10,220 | 6,832 |
| Encore Credit Receivables Trust | | | 4.120% due 08/19/2045 | 7,922 | 6,040 |
| 4.516% due 11/25/2035 | 6,510 | 6,069 | Hawaii Hotel Trust | | |
| Eurosail-UK PLC | | | 5.062% due 05/15/2038 | 2,000 | 1,885 |
| 2.994% due 09/13/2045 | GBP 4,277 | 4,522 | 5.572% due 05/15/2038 | 12,500 | 11,663 |
| 3.174% due 06/13/2045 | 7,502 | 8,576 | Home Equity Asset Trust | | |
| Extended Stay America Trust | | | 4.066% due 10/25/2036 | 23,475 | 14,259 |
| 6.263% due 07/15/2038 | USD 15,619 | 14,772 | Home Equity Mortgage Loan Asset-Backed Trust | | |
| FBR Securitization Trust | | | 3.726% due 11/25/2036 | 12,718 | 11,271 |
| 4.261% due 10/25/2035 | 20,476 | 16,975 | 3.826% due 04/25/2037 | 13,304 | 8,939 |
| 4.351% due 09/25/2035 | 7,500 | 7,210 | 3.946% due 06/25/2036 | 2,268 | 2,173 |
| First Franklin Mortgage Loan Trust | | | 4.576% due 08/25/2035 | 5,221 | 5,105 |
| 3.896% due 11/25/2036 | 59,328 | 48,481 | HPLY Trust | | |
| 3.906% due 04/25/2036 | 4,548 | 4,382 | 5.412% due 11/15/2036 | 4,675 | 4,393 |
| 4.276% due 01/25/2036 | USD 24,773 | 22,503 | 5.762% due 11/15/2036 | 26,212 | 24,505 |
| 4.291% due 05/25/2036 | 991 | 987 | HSI Asset Securitization Corp. Trust | | |
| 4.441% due 04/25/2035 | 3,265 | 3,094 | 3.961% due 05/25/2037 | 7,197 | 6,783 |
| First Horizon Alternative Mortgage Securities Trust (c) | | | Impac CMB Trust | | |
| 1.414% due 05/25/2035 (g) | 1,263 | 45 | 4.266% due 01/25/2035 | 8,673 | 8,121 |
| 4.086% due 05/25/2035 | 1,263 | 778 | Impac Secured Assets Corp. | | |
| Fontainebleau Miami Beach Trust | | | 4.146% due 03/25/2036 (c) | 9,496 | 7,723 |
| 3.963% due 12/10/2036 | 33,098 | 30,218 | Impac Secured Assets Trust | | |
| Fremont Home Loan Trust | | | 3.966% due 01/25/2037 | 2,319 | 1,979 |
| 3.866% due 02/25/2037 | 7,291 | 5,564 | IndyMac iMJA Mortgage Loan Trust | | |
| 4.606% due 01/25/2035 | 6,493 | 5,493 | 6.500% due 10/25/2037 | 8,443 | 4,701 |
| Glen Securities Finance DAC | | | IndyMac iMSC Mortgage Loan Trust | | |
| 2.312% due 10/28/2038 | EUR 5,104 | 4,888 | 3.233% due 06/25/2037 (c) | 8,451 | 5,879 |
| 3.312% due 10/28/2038 | 3,828 | 3,609 | IndyMac INDX Mortgage Loan Trust | | |
| 4.112% due 10/28/2038 | 1,871 | 1,768 | 3.028% due 07/25/2037 | 19,688 | 16,877 |
| GMAC Commercial Mortgage Asset Corp. | | | 3.067% due 03/25/2036 (c) | 4,133 | 3,166 |
| 5.456% due 03/10/2051 | USD 11,955 | 10,197 | 3.119% due 04/25/2037 (c) | 6,885 | 5,810 |
| GreenPoint Mortgage Funding Trust | | | 3.244% due 04/25/2037 | 13,614 | 11,244 |
| 4.146% due 11/25/2045 | 52 | 39 | 3.694% due 11/25/2036 (c) | 11,119 | 7,774 |
| Grifonas Finance No.1 PLC | | | 3.946% due 02/25/2037 (c) | 22,247 | 20,193 |
| 1.264% due 08/28/2039 | EUR 629 | 577 | 3.966% due 10/25/2036 | 5,035 | 2,338 |
| GS Mortgage Securities Corporation Trust | | | INTOWN Mortgage Trust | | |
| 3.419% due 10/10/2032 | USD 3,300 | 3,294 | 7.061% due 08/15/2039 | 11,495 | 11,212 |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|---|-------------|--------------|--|-------------|--------------|
| IXIS Real Estate Capital Trust | | | 2.691% due 04/25/2034 | 1 | 1 |
| 4.351% due 12/25/2035 | 1,930 | 1,924 | Mastr Asset-Backed Securities Trust | | |
| Jefferies Resecuritization Trust | | | 3.806% due 11/25/2036 | 26 | 15 |
| 7.981% due 06/25/2047 (c) | 481 | 390 | 4.141% due 01/25/2036 | 7,500 | 6,672 |
| JPMorgan Alternative Loan Trust | | | 4.736% due 08/25/2037 | 15,101 | 12,413 |
| 2.905% due 03/25/2036 (c) | 307 | 256 | Mastr Specialized Loan Trust | | |
| 4.146% due 04/25/2047 | 1,683 | 1,595 | 4.306% due 02/25/2036 | 5,342 | 4,147 |
| 5.730% due 03/25/2036 (c) | 72 | 69 | MBRT | | |
| JPMorgan Chase Commercial Mortgage Securities Trust | | | 5.062% due 11/15/2036 | 6,435 | 6,167 |
| 4.262% due 12/15/2036 | 3,700 | 3,576 | Merrill Lynch First Franklin Mortgage Loan Trust | | |
| 5.337% due 05/15/2047 | 197 | 182 | 6.586% due 10/25/2037 | 13,033 | 12,145 |
| 5.512% due 09/15/2029 | 1,740 | 1,621 | Merrill Lynch Mortgage Investors Trust | | |
| 5.928% due 11/15/2038 | 16,193 | 14,801 | 2.845% due 02/25/2033 | 8 | 8 |
| JPMorgan Mortgage Acquisition Trust | | | 3.866% due 05/25/2037 | 20,107 | 11,076 |
| 3.856% due 08/25/2036 | 8,600 | 7,760 | 4.306% due 07/25/2034 | 4,854 | 4,221 |
| 3.856% due 06/25/2037 | 34,606 | 32,426 | 4.381% due 09/25/2035 | 1,385 | 1,346 |
| 3.866% due 06/25/2037 (c) | 22,826 | 19,350 | 4.666% due 10/25/2035 | 830 | 812 |
| 3.991% due 05/25/2036 | 9,836 | 9,490 | Morgan Stanley Asset-Backed Securities Capital I, Inc. Trust | | |
| 4.021% due 05/25/2036 | 17,725 | 16,685 | 3.836% due 07/25/2036 | 5,076 | 4,282 |
| JPMorgan Mortgage Trust (c) | | | 3.846% due 02/25/2037 | 7,620 | 3,644 |
| 3.295% due 01/25/2037 | 438 | 357 | 3.886% due 07/25/2036 | 45,517 | 18,409 |
| 3.886% due 10/25/2035 | 4,004 | 2,929 | 4.066% due 06/25/2036 | 20,749 | 18,302 |
| JPMorgan Resecuritization Trust | | | 4.086% due 07/25/2036 | 45,294 | 18,369 |
| 3.225% due 02/26/2037 | 2,174 | 1,987 | 4.126% due 03/25/2036 | 4,555 | 4,367 |
| Kentmere No.2 PLC | | | 4.321% due 07/25/2035 | 5,965 | 5,751 |
| 0.000% due 01/28/2042 | GBP 9,500 | 3,409 | 4.586% due 03/25/2033 | 75 | 73 |
| 0.870% due 01/28/2042 | 2,439 | 2,276 | 4.586% due 07/25/2037 | 345 | 334 |
| 2.985% due 01/28/2042 | GBP 54,421 | 59,356 | Morgan Stanley Bank of America Merrill Lynch Trust | | |
| 3.585% due 01/28/2042 | 5,693 | 6,121 | 0.774% due 11/15/2052 (g) | 132,167 | 3,646 |
| 3.935% due 01/28/2042 | 4,066 | 4,360 | Morgan Stanley Capital I Trust | | |
| 4.385% due 01/28/2042 | 2,439 | 2,609 | 2.428% due 04/05/2042 | 13,500 | 10,198 |
| 5.185% due 01/28/2042 | 1,626 | 1,741 | 5.062% due 08/15/2033 | 2,619 | 2,556 |
| 7.185% due 01/28/2042 | 3,252 | 3,345 | 5.790% due 12/15/2023 | 21,942 | 20,312 |
| Lansdowne Mortgage Securities No.1 PLC | | | 6.489% due 12/15/2023 | 40,574 | 37,162 |
| 1.300% due 06/15/2045 | EUR 3,120 | 2,944 | Morgan Stanley Capital I, Inc. Trust | | |
| Legacy Mortgage Asset Trust | | | 4.126% due 02/25/2036 (c) | 18,209 | 17,982 |
| 0.000% due 09/25/2059 (g) | USD 621,026 | 3,092 | Morgan Stanley Home Equity Loan Trust | | |
| 0.000% due 09/25/2059 | 18,314 | 5,964 | 4.096% due 02/25/2036 | 14,415 | 13,278 |
| 3.000% due 09/25/2059 | 107,358 | 100,159 | Morgan Stanley IXIS Real Estate Capital Trust | | |
| 4.040% due 09/25/2059 | 129,610 | 94,743 | 4.046% due 07/25/2036 | 10,169 | 4,363 |
| 5.382% due 01/28/2070 | 33,490 | 33,407 | Morgan Stanley Mortgage Loan Trust | | |
| Lehman XS Trust | | | 2.982% due 11/25/2037 | 1,247 | 923 |
| 3.786% due 02/25/2037 (c) | 13,119 | 11,256 | 6.000% due 12/25/2035 (c) | USD 481 | 199 |
| 3.966% due 09/25/2036 | 5,858 | 4,627 | Morgan Stanley Reremic Trust | | |
| 3.966% due 12/25/2036 | 11,465 | 8,775 | 3.404% due 11/26/2036 | 6,042 | 5,270 |
| 4.106% due 02/25/2047 | 22,721 | 20,159 | Mortgage Loan Trust | | |
| 5.286% due 10/25/2037 | 13,965 | 12,686 | 5.370% due 03/25/2034 | 3,310 | 2,983 |
| 6.500% due 06/25/2046 | 4,809 | 3,783 | Natixis Commercial Mortgage Securities Trust | | |
| Long Beach Mortgage Loan Trust | | | 3.790% due 11/15/2032 | 1,400 | 1,262 |
| 3.966% due 02/25/2036 | 5,414 | 4,396 | 3.821% due 02/15/2039 | 2,900 | 2,542 |
| 3.966% due 03/25/2046 | 33,650 | 12,211 | 5.471% due 02/15/2033 | 3,204 | 3,189 |
| Madison Avenue Manufactured Housing Contract Trust | | | New York Mortgage Trust | | |
| 6.836% due 03/25/2032 | 861 | 862 | 4.126% due 04/25/2035 | 623 | 590 |
| MASTR Adjustable Rate Mortgages Trust | | | Newgate Funding PLC | | |

| | | 額面 (千通貨) | 時価 (千米ドル) | | | 額面 (千通貨) | 時価 (千米ドル) |
|---|-----|-------------|--------------|--|-----|-------------|--------------|
| 2.903% due 12/15/2050 | GBP | 18,103 | 19,644 | 5.161% due 04/25/2034 | USD | 1,204 | 1,078 |
| Nomura Asset Acceptance Corporation Alternative Loan Trust | | | | Residential Asset Mortgage Products Trust | | | |
| 5.034% due 05/25/2035 (c) | USD | 2,890 | 1,462 | 3.936% due 10/25/2036 | | 16,691 | 15,347 |
| Nomura Home Equity Loan, Inc. Home Equity Loan Trust | | | | 4.186% due 02/25/2036 | | 1,793 | 1,767 |
| 4.351% due 05/25/2035 | | 7,329 | 7,116 | 4.261% due 11/25/2035 | | 10,786 | 10,472 |
| 5.745% due 10/25/2036 (c) | | 21,971 | 5,648 | 4.266% due 12/25/2035 | | 10,537 | 9,485 |
| Nomura Resecuritization Trust | | | | 4.336% due 09/25/2035 | | 8,801 | 8,560 |
| 1.931% due 03/26/2037 | | 5,987 | 5,348 | RESIMAC Bastille Trust | | | |
| NovaStar Mortgage Funding Trust | | | | 4.073% due 09/05/2057 | | 1,612 | 1,612 |
| 3.786% due 09/25/2037 | | 18,680 | 17,949 | Saxon Asset Securities Trust | | | |
| 3.906% due 05/25/2036 | | 5,904 | 5,727 | 2.472% due 03/25/2035 (c) | | 506 | 490 |
| 3.906% due 10/25/2036 | | 5,502 | 3,076 | 5.336% due 12/25/2037 | | 3,000 | 2,779 |
| 4.306% due 10/25/2035 | | 1,341 | 1,319 | Securitized Asset-Backed Receivables LLC Trust | | | |
| NYO Commercial Mortgage Trust | | | | 4.126% due 03/25/2036 | | 5,085 | 4,500 |
| 5.408% due 11/15/2038 | | 30,000 | 27,559 | 4.411% due 10/25/2035 | | 10,136 | 8,950 |
| 5.958% due 11/15/2038 | | 14,400 | 12,906 | 4.636% due 03/25/2035 | | 6,663 | 6,391 |
| Opteum Mortgage Acceptance Corporation Asset-Backed Pass-Through Certificates | | | | Sequoia Mortgage Trust | | | |
| 4.336% due 07/25/2035 | | 7,965 | 7,845 | 3.889% due 05/20/2035 | | 1,334 | 1,144 |
| Option One Mortgage Loan Trust | | | | 4.009% due 06/20/2034 | | 26 | 23 |
| 3.686% due 02/25/2037 | | 15,375 | 7,894 | Sestante Finance Srl | | | |
| 3.706% due 03/25/2037 | | 8,563 | 8,044 | 1.722% due 07/23/2046 | EUR | 9,116 | 8,373 |
| 3.726% due 03/25/2037 | | 36,689 | 31,460 | SFO Commercial Mortgage Trust | | | |
| Park Place Securities, Inc. Asset-Backed Pass-Through Certificates | | | | 5.812% due 05/15/2038 | USD | 885 | 792 |
| 4.321% due 09/25/2035 | | 3,107 | 2,974 | 6.312% due 05/15/2038 | | 22,000 | 19,666 |
| 4.366% due 09/25/2035 (c) | | 25,075 | 21,044 | SG Mortgage Securities Trust | | | |
| P People's Financial Realty Mortgage Securities Trust | | | | 3.946% due 02/25/2036 | | 4,822 | 2,792 |
| 3.746% due 09/25/2036 | | 26,527 | 5,363 | 4.046% due 07/25/2036 | | 8,218 | 1,900 |
| Popular Asset-Backed Securities Mortgage Pass-Through Trust (c) | | | | Shamrock Residential DAC | | | |
| 3.622% due 07/25/2035 | | 9,601 | 6,963 | 1.793% due 12/24/2059 | EUR | 12,335 | 11,838 |
| 3.896% due 11/25/2036 | | 15,163 | 12,154 | Soundview Home Loan Trust | | | |
| Precise Mortgage Funding PLC | | | | 4.006% due 06/25/2036 (c) | USD | 7,737 | 6,348 |
| 0.000% due 12/12/2055 | GBP | 0 | 1,130 | 4.051% due 06/25/2036 (c) | | 46,197 | 38,888 |
| PRET LLC | | | | 4.066% due 07/25/2036 | | 24,020 | 20,998 |
| 1.843% due 09/25/2051 | USD | 42,432 | 38,399 | 4.561% due 03/25/2036 | | 8,102 | 6,960 |
| Quest Trust | | | | Specialty Underwriting & Residential Finance Trust | | | |
| 5.011% due 03/25/2035 | | 2,667 | 2,644 | 4.561% due 12/25/2035 | | 830 | 804 |
| RAAC Trust | | | | SREIT Trust | | | |
| 4.291% due 02/25/2036 (c) | | 9,049 | 8,328 | 4.857% due 10/15/2038 | | 24,605 | 23,162 |
| 4.336% due 06/25/2047 | | 21,346 | 16,791 | 5.205% due 10/15/2038 | | 20,425 | 18,843 |
| RBSGC Mortgage Loan Trust | | | | Stratton Mortgage Funding PLC | | | |
| 6.000% due 01/25/2037 (c) | | 2 | 2 | 3.546% due 09/25/2051 | GBP | 2,000 | 2,231 |
| Real Estate Asset Liquidity Trust | | | | Structured Adjustable Rate Mortgage Loan Trust | | | |
| 2.419% due 06/12/2054 | CAD | 5,647 | 4,040 | 2.771% due 05/25/2035 (c) | USD | 56 | 43 |
| Renaissance Home Equity Loan Trust | | | | 3.133% due 06/25/2037 | | 2,004 | 1,830 |
| 4.306% due 11/25/2034 | USD | 53 | 45 | 3.810% due 07/25/2035 (c) | | 2,194 | 1,162 |
| 4.586% due 09/25/2037 | | 37 | 31 | 3.906% due 10/25/2035 | | 4,271 | 3,912 |
| 5.612% due 04/25/2037 | | 10,124 | 3,114 | 4.561% due 08/25/2035 | | 9,770 | 8,747 |
| 5.675% due 06/25/2037 (c) | | 3,910 | 1,207 | Structured Asset Investment Loan Trust | | | |
| Residential Accredited Securities Corporation Trust | | | | 3.736% due 06/25/2036 | | 6,701 | 6,423 |
| 3.806% due 02/25/2037 | | 22,285 | 21,082 | 4.306% due 04/25/2035 | | 4,464 | 4,381 |
| 3.886% due 01/25/2037 | | 35,930 | 26,406 | 4.386% due 02/25/2034 | | 14,796 | 14,296 |
| 4.081% due 04/25/2036 | | 7,681 | 7,540 | 4.786% due 12/25/2034 | | 2,867 | 2,823 |
| 4.201% due 03/25/2036 | | 5,500 | 5,037 | Structured Asset Mortgage Investments II Trust | | | |
| 4.561% due 09/25/2035 | | 6,582 | 6,382 | 4.006% due 09/25/2047 (c) | | 21,264 | 22,853 |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|--|-------------|--------------|--|----------------|------------------|
| 4.026% due 05/25/2036 | 9,948 | 7,658 | 4.006% due 03/25/2037 | | |
| 4.155% due 04/19/2035 | 1,655 | 1,548 | Wells Fargo Home Equity Trust Mortgage Pass-Through Certificates | 794 | 769 |
| Structured Asset Mortgage Investments Trust | | | 4.186% due 04/25/2034 | 3,873 | 3,657 |
| 4.140% due 09/19/2032 | 20 | 19 | Wells Fargo Mortgage-Backed Securities Trust | | |
| Structured Asset Securities Corporation Mortgage Loan Trust | | | 4.464% due 10/25/2036 (c) | 174 | 159 |
| 3.716% due 05/25/2036 | 6,031 | 5,827 | WFRBS Commercial Mortgage Trust | | |
| 3.836% due 05/25/2036 | 3,750 | 3,064 | 0.423% due 03/15/2047 (g) | 8,800 | 50 |
| 3.846% due 04/25/2036 | 51 | 51 | モーゲージバック証券合計 | | <u>3,574,196</u> |
| 3.896% due 07/25/2036 | 17,559 | 17,049 | (取得原価 3,974,104千米ドル) | | |
| 3.906% due 10/25/2036 | 2,804 | 1,925 | アセットバック証券 4.1% | | |
| 4.086% due 04/25/2031 | 8,945 | 8,768 | AASET Trust | | |
| 4.516% due 11/25/2035 | 9,825 | 9,781 | 3.967% due 05/16/2042 | 153 | 118 |
| Summerhill Residential | | | ALESCO Preferred Funding XI Ltd. | | |
| 0.000% due 03/24/2059 | EUR 5 | 4 | 4.054% due 12/23/2036 | 5,000 | 4,306 |
| 1.793% due 03/24/2059 | 147,216 | 144,290 | American Homes 4 Rent Trust | | |
| 2.193% due 03/24/2059 | EUR 22,011 | 21,535 | 6.231% due 10/17/2036 | 1,150 | 1,131 |
| 2.743% due 03/24/2059 | 17,746 | 17,350 | Arbor Realty Commercial Real Estate Notes Ltd. | | |
| 3.343% due 03/24/2059 | 14,202 | 13,785 | 5.226% due 05/15/2037 | 3,146 | 3,061 |
| 4.593% due 03/24/2059 | 8,521 | 8,256 | Auto Asset-Backed Securities Spanish Loans Fondo Titulizacion | | |
| 5.943% due 03/24/2059 | 4,256 | 4,123 | 2.909% due 02/28/2032 | EUR 2,000 | 1,928 |
| 6.500% due 03/24/2059 | 6,568 | 5,512 | BlueMountain CLO XXII Ltd. | | |
| 6.943% due 03/24/2059 | 4,256 | 4,125 | 5.159% due 07/15/2031 | USD 3,900 | 3,779 |
| 7.000% due 03/24/2059 | 35,506 | 27,651 | BPCRE Ltd. | | |
| Sutherland Commercial Mortgage Loans | | | 5.816% due 01/16/2037 | 13,800 | 13,672 |
| 3.192% due 05/25/2037 | USD 50 | 50 | 6.516% due 01/16/2037 | 3,468 | 3,441 |
| Taurus UK DAC | | | 7.216% due 01/16/2037 | 13,516 | 13,133 |
| 2.637% due 06/22/2029 | GBP 5,417 | 6,119 | Cairn CLO III DAC | | |
| Terwin Mortgage Trust | | | 2.688% due 10/20/2028 | EUR 2,270 | 2,216 |
| 4.966% due 03/25/2035 | USD 2,943 | 2,712 | Cairn CLO VI DAC | | |
| Tharaldson Hotel Portfolio Trust | | | 0.935% due 07/25/2029 | 1,584 | 1,548 |
| 5.499% due 11/11/2034 | 4,718 | 4,428 | Castlelake Aircraft Securitization Trust | | |
| Towd Point Mortgage Trust | | | 4.125% due 06/15/2043 | USD 1,461 | 1,281 |
| 3.750% due 09/25/2062 | 104,988 | 97,533 | Cologix Canadian Issuer LP | | |
| Trinidad Mortgage Securities PLC | | | 4.940% due 01/25/2052 | CAD 1,800 | 1,217 |
| 3.110% due 01/24/2059 | GBP 5,042 | 5,746 | FAB CBO BV | | |
| Truman Capital Mortgage Loan Trust | | | 1.826% due 08/20/2080 (c) | EUR 80 | 78 |
| 3.846% due 03/25/2036 | USD 849 | 838 | Gateway Casinos & Entertainment Ltd. | | |
| Verus Securitization Trust | | | 5.000% due 03/12/2038 | CAD 8,464 | 5,402 |
| 4.474% due 04/25/2067 | 32,656 | 30,704 | Goodgreen | | |
| Wachovia Mortgage Loan Trust | | | 3.930% due 10/15/2053 | USD 4,635 | 4,212 |
| 4.276% due 10/25/2035 | 3,180 | 2,781 | Harley Marine Financing LLC | | |
| WaMu Mortgage Pass-Through Certificates Trust | | | 6.682% due 05/15/2043 | 4,913 | 4,318 |
| 4.306% due 01/25/2045 | 412 | 370 | Humboldt Americas LLC | | |
| Warwick Finance Residential Mortgages Number Three PLC | | | 0.000% due 11/30/2022 | COP 62,570,000 | 12,281 |
| 0.000% due 12/21/2049 | GBP 0 | 272 | Jubilee CLO DAC | | |
| 3.040% due 12/21/2049 | 27,586 | 31,734 | 2.128% due 07/12/2028 | EUR 87 | 86 |
| 3.798% due 12/21/2049 | 4,921 | 5,658 | KKR CLO 18 Ltd. | | |
| 4.240% due 12/21/2049 | 2,460 | 2,827 | 5.134% due 07/18/2030 | USD 1,792 | 1,755 |
| 4.740% due 12/21/2049 | 1,406 | 1,615 | LoanCore Issuer Ltd. | | |
| 5.240% due 12/21/2049 | 1,406 | 1,614 | 4.712% due 07/15/2036 | 2,350 | 2,253 |
| 6.670% due 12/21/2049 | 0 | 3,395 | 4.712% due 11/15/2038 | 19,100 | 18,319 |
| Washington Mutual Mortgage Pass-Through Certificates WMALT Trust (c) | | | METAL LLC | | |
| 2.221% due 10/25/2046 | USD 10,743 | 8,696 | 4.581% due 10/15/2042 | 11,855 | 5,958 |
| 5.500% due 11/25/2035 | 62 | 54 | MF1 LLC | | |
| Wells Fargo Home Equity Asset-Backed Securities Trust | | | | | |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|---|-------------|--------------|--|----------------|--------------|
| 5.617% due 06/19/2037 | 22,100 | 21,693 | 3.875% due 04/16/2050 | 2,600 | 2,021 |
| 6.102% due 09/17/2037 | 9,600 | 9,503 | Argentina Government International Bond | | |
| 6.117% due 06/19/2037 | 8,236 | 8,034 | 0.500% due 07/09/2030 | 78,827 | 16,176 |
| MMcapS Funding XVII Ltd. | | | 1.000% due 07/09/2029 | 4,943 | 1,023 |
| 3.432% due 12/01/2035 | 544 | 535 | 1.500% due 07/09/2035 | 51,459 | 10,237 |
| National Collegiate Student Loan Trust | | | 1.500% due 07/09/2046 | 1,035 | 212 |
| 2.824% due 10/25/2033 | 4,462 | 4,290 | 3.500% due 07/09/2041 | 44,349 | 10,644 |
| Navient Private Education Loan Trust | | | 3.875% due 01/09/2038 | 25,740 | 6,696 |
| 4.312% due 11/15/2068 | 1,550 | 1,487 | Argentina Treasury Bond BONCER (i) | | |
| 5.562% due 12/15/2045 | 3,003 | 3,027 | 1.400% due 03/25/2023 | ARS 591,348 | 6,042 |
| Nelnet Student Loan Trust | | | 1.450% due 08/13/2023 | 289,924 | 2,603 |
| 4.386% due 09/25/2065 | 2,798 | 2,760 | Argentine Bonos del Tesoro | | |
| Rockford Tower Europe CLO DAC | | | 15.500% due 10/17/2026 | 49,200 | 36 |
| 2.060% due 12/20/2031 | EUR 12,800 | 12,324 | Asian Development Bank | | |
| Sapphire Aviation Finance I Ltd. | | | 4.700% due 03/12/2024 | MXN 18,100 | 834 |
| 4.250% due 03/15/2040 | USD 17,848 | 13,603 | Australia Government Bond | | |
| Saranac CLO III Ltd. | | | 1.750% due 06/21/2051 | AUD 38,100 | 14,846 |
| 5.202% due 06/22/2030 | 26,301 | 25,876 | Autonomous City of Buenos Aires Argentina | | |
| SMB Private Education Loan Trust | | | 69.966% due 02/22/2028 | ARS 76,810 | 261 |
| 0.000% due 02/16/2055 | 3 | 6,208 | 72.219% due 03/29/2024 | 62,559 | 211 |
| 3.940% due 02/16/2055 | 25,092 | 23,095 | Colombia Government International Bond | | |
| 4.241% due 02/16/2055 | 25,092 | 24,319 | 4.000% due 02/26/2024 | USD 1,600 | 1,535 |
| 4.550% due 02/16/2055 | 8,414 | 7,696 | International Finance Corp. | | |
| 4.950% due 02/16/2055 | 2,185 | 1,977 | 8.000% due 10/09/2023 | IDR 12,600,000 | 816 |
| 5.950% due 02/16/2055 | 3,907 | 3,591 | Israel Government International Bond | | |
| Sound Point CLO XV Ltd. | | | 3.800% due 05/13/2060 | USD 17,000 | 12,219 |
| 5.225% due 01/23/2029 | 1,568 | 1,546 | 4.500% due 04/03/2120 | 3,800 | 2,906 |
| Taberna Preferred Funding I Ltd. | | | Letras de la Nacion Argentina con Ajuste por CER | | |
| 4.218% due 07/05/2035 | 3,362 | 3,064 | 0.000% due 05/19/2023 | ARS 2,281,600 | 10,433 |
| Theorem Funding Trust | | | Peru Government International Bond | | |
| 6.060% due 12/15/2028 | 8,372 | 8,224 | 5.350% due 08/12/2040 | PEN 749 | 134 |
| Thunderbolt Aircraft Lease Ltd. | | | 5.400% due 08/12/2034 | 862 | 168 |
| 4.212% due 05/17/2032 | 472 | 399 | 5.940% due 02/12/2029 | 38,611 | 8,704 |
| TICP CLO III-2 Ltd. | | | 6.150% due 08/12/2032 | 32,985 | 7,080 |
| 5.083% due 04/20/2028 | 10,405 | 10,302 | 6.350% due 08/12/2028 | 32,430 | 7,582 |
| Tropic CDO V Ltd. | | | 6.950% due 08/12/2031 | 327 | 76 |
| 4.399% due 07/15/2036 | 10,258 | 9,745 | 8.200% due 08/12/2026 | 80,750 | 20,935 |
| TRTX Issuer Ltd. | | | Provincia de Buenos Aires | | |
| 4.441% due 02/15/2039 | 4,500 | 4,351 | 72.723% due 04/12/2025 | ARS 399,853 | 1,197 |
| TruPS Financials Note Securitization Ltd. | | | Romania Government International Bond | | |
| 4.844% due 03/30/2039 | 19,698 | 18,960 | 1.750% due 07/13/2030 | EUR 21,200 | 14,151 |
| 5.097% due 09/20/2039 | 3,631 | 3,440 | 2.125% due 03/07/2028 | 9,200 | 7,165 |
| Upstart Pass-Through Trust | | | 2.875% due 04/13/2042 | 15,000 | 7,852 |
| 3.800% due 04/20/2030 | USD 27,081 | 25,314 | Russia Government International Bond | | |
| Upstart Securitization Trust | | | 4.250% due 06/23/2027 | USD 28,400 | 14,200 |
| 5.500% due 06/20/2032 | 11,653 | 11,549 | 4.375% due 03/21/2029 | 200 | 90 |
| Venture XVII CLO Ltd. | | | 4.750% due 05/27/2026 | 23,800 | 11,900 |
| 4.959% due 04/15/2027 | 25,095 | 24,656 | 4.875% due 09/16/2023 | 2,200 | 1,606 |
| Venture XXI CLO Ltd. | | | 5.100% due 03/28/2035 | 3,200 | 1,408 |
| 4.959% due 07/15/2027 | 212 | 212 | 5.250% due 06/23/2047 | 82,400 | 39,552 |
| アセットバック証券合計 | | 397,273 | 5.625% due 04/04/2042 | 37,000 | 18,500 |
| (取得原価 427,456千米ドル) | | | 5.875% due 09/16/2043 | 13,200 | 6,864 |
| ソブリン発行体 6.2% | | | 7.150% due 11/12/2025 | RUB 4,002,466 | 32,435 |
| Abu Dhabi Government International Bond | | | 7.500% due 03/31/2030 | USD 4,748 | 3,466 |

| | | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|---|-----|-------------|--------------|--|-------------|--------------|
| 7.950% due 10/07/2026 | RUB | 1,564,954 | 12,682 | Neiman Marcus Group Ltd. LLC | 151,112 | 27,423 |
| 12.750% due 06/24/2028 | USD | 4,012 | 2,739 | Noble Corp. PLC | 768,399 | 27,693 |
| 14.730% due 04/24/2024 | RUB | 5,057,901 | 40,988 | Stearns Holdings LLC | 110,747 | 0 |
| Serbia Government International Bond | | | | Voyager Aviation Holdings LLC | 616 | 0 |
| 1.650% due 03/03/2033 | EUR | 4,900 | 2,877 | | 証券数 | 時価 (千米ドル) |
| 3.125% due 05/15/2027 | | 4,434 | 3,744 | Westmoreland Mining Holdings LLC | 8,912 | 98 |
| South Africa Government International Bond | | | | 普通株式合計 | | 120,350 |
| 8.000% due 01/31/2030 | ZAR | 61,300 | 2,865 | (取得原価 176,368千米ドル) | | |
| 8.250% due 03/31/2032 | | 73,300 | 3,285 | 商業不動産証券 0.3% | | |
| 8.750% due 02/28/2048 | | 34,700 | 1,427 | CBL & Associates Properties, Inc. | 6 | 172 |
| 8.875% due 02/28/2035 | | 52,400 | 2,328 | Uniti Group, Inc. | 110 | 850 |
| 10.500% due 12/21/2026 | | 2,153,900 | 122,824 | VICI Properties, Inc. | 760 | 24,350 |
| State Agency of Roads of Ukraine | | | | 商業不動産証券合計 | | 25,372 |
| 6.250% due 06/24/2030 (h) | USD | 1,200 | 181 | (取得原価 6.351千米ドル) | | |
| Turkey Government International Bond | | | | エクイティリンク証券 0.0% | | |
| 4.250% due 03/13/2025 | | 34,000 | 30,894 | Intelsat Jackson Holdings S.A. | | |
| 5.250% due 03/13/2030 | | 29,000 | 21,743 | 12/31/2049 | 210 | 1,040 |
| 6.125% due 10/24/2028 | | 10,100 | 8,445 | エクイティリンク証券合計 | | 1,040 |
| 7.625% due 04/26/2029 | | 30,900 | 27,407 | (取得原価 0千米ドル) | | |
| Turkiye Ihracat Kredi Bankasi A/S | | | | ワラント 0.0% | | |
| 8.250% due 01/24/2024 | | 3,000 | 2,959 | Intelsat S.A. | | |
| Ukraine Government International Bond | | | | 02/17/2027 | 26 | 91 |
| 4.375% due 01/27/2032 (h) | EUR | 1,658 | 262 | Sequa Corp. | | |
| 7.750% due 09/01/2025 | USD | 4,390 | 951 | 12/31/2049 | 10 | 8 |
| United Kingdom Gilt | | | | Stearns Holdings LLC | | |
| 1.250% due 07/31/2051 | GBP | 180 | 120 | 12/31/2049 | 1 | 0 |
| 1.500% due 07/22/2047 | | 80 | 59 | Windstream Services LLC | | |
| 1.750% due 01/22/2049 | | 160 | 125 | 09/21/2055 | 226 | 3,732 |
| 3.250% due 01/22/2044 | | 150 | 158 | ワラント合計 | | 3,831 |
| 3.500% due 01/22/2045 | | 140 | 153 | (取得原価 22.629千米ドル) | | |
| Venezuela Government International Bond (c) | | | | 優先証券 0.0% | | |
| 6.000% due 12/09/2049 | USD | 3,367 | 219 | Cayenne Aviation LLC | | |
| 7.000% due 03/31/2038 | | 1,883 | 141 | 9.500% | 3,693 | 1,057 |
| 7.650% due 04/21/2025 | | 5,349 | 401 | Sequa Corp. | | |
| 7.750% due 04/13/2024 | | 1,200 | 78 | 15.000% | 1,418 | 1,828 |
| 8.250% due 10/13/2024 | | 5,991 | 434 | 優先証券合計 | | 2,885 |
| 9.000% due 05/07/2023 | | 3,161 | 205 | (取得原価 2,292千米ドル) | | |
| 9.250% due 09/15/2027 | | 4,274 | 321 | | | |
| 9.250% due 05/07/2028 | | 6,512 | 488 | | 額面 (千通貨) | |
| 11.750% due 10/21/2026 | | 680 | 51 | 短期金融商品 11.0% | | |
| 11.950% due 08/05/2031 | | 6,000 | 450 | コマーシャルペーパー 4.0% | | |
| ソブリン発行体合計 | | | 596,820 | Federal Home Loan Bank | | |
| (取得原価 860,427千米ドル) | | | | 3.060% due 01/03/2023 | USD | 104,700 |
| | | | | 3.060% due 01/04/2023 | | 77,700 |
| | | | | 3.070% due 01/06/2023 | | 98,700 |
| | | | | 3.070% due 01/10/2023 | | 98,600 |
| | | | | 買戻契約 6.2% | | 379,713 |
| | | | | | | 597,100 |
| 普通株式 1.3% | | | | 定期預金 0.6% | | |
| Cairo Mezz PLC | | 847,444 | 96 | 10.323 | | |
| Clear Channel Outdoor Holdings, Inc. | | 5,292,182 | 7,568 | Australia and New Zealand Banking Group Ltd. | | |
| Constellation Oil Services Holding S.A. | | 421,249 | 46 | 1.410% due 11/01/2022 | GBP | 276 |
| Credit Suisse Group AG | | 601,156 | 2,492 | 1.620% due 11/01/2022 | AUD | 1,199 |
| Eurobank Ergasias Services & Holdings S.A. | | 10,169,333 | 10,040 | 2.580% due 11/01/2022 | USD | 5,180 |
| iHeartMedia, Inc. Class A | | 1,246,745 | 10,323 | | | |
| iHeartMedia, Inc. Class B | | 967,427 | 7,209 | | | |
| Intelsat S.A. | | 963,915 | 26,990 | | | |
| National Bank of Greece S.A. | | 102,570 | 372 | | | |

| | 額面 (千通貨) | 時価 (千米ドル) | | 額面 (千通貨) | 時価 (千米ドル) |
|---------------------------------|-------------|--------------|---|--|--------------------|
| Bank of Nova Scotia | | | 1.410% due 11/01/2022 | GBP | 1,469 |
| 2.580% due 11/01/2022 | 427 | 427 | 2.580% due 11/01/2022 | USD | 4,474 |
| 2.810% due 11/01/2022 | CAD 164 | 120 | | | <u>53,185</u> |
| BNP Paribas Bank | | | 米国短期国債 0.3% | | |
| (0.240%) due 11/01/2022 | CHF 1 | 1 | 2.759% due 11/25/2022 (k) | | 13,900 |
| 0.310% due 11/01/2022 | EUR 1,602 | 1,583 | 2.901% due 12/01/2022 (j) | | 13,300 |
| 0.420% due 11/01/2022 | DKK 3 | 0 | | | <u>27,132</u> |
| 1.290% due 11/01/2022 | NOK 562 | 54 | 短期金融商品合計 | | <u>1,057,130</u> |
| 1.620% due 11/01/2022 | AUD 81 | 52 | (取得原価 1,057,127千米ドル) | | |
| 2.050% due 11/01/2022 | NZD 509 | 296 | 有価証券投資合計(a) 126.3% | | 12,119,648 |
| 5.150% due 11/01/2022 | ZAR 8,091 | 440 | (取得原価 13,587,614千米ドル) | | |
| Brown Brothers Harriman & Co. | | | 金融デリバティブ商品 (1.5%) | | (148,626) |
| (0.270%) due 11/01/2022 | JPY 132 | 1 | (取得原価またはプレミアム (純額) (32,050千米ドル) | | |
| 0.310% due 11/01/2022 | EUR 1 | 1 | その他の資産および負債 (純額) (24.8%) | | <u>(2,376,583)</u> |
| 0.850% due 11/01/2022 | SEK 1 | 0 | 純資産 100.0% | | <u>9,594,439</u> |
| 2.580% due 11/01/2022 | USD 3 | 3 | | | |
| Citibank N.A. | | | | | |
| 2.580% due 11/01/2022 | | 4,337 | 4,337 | 投資有価証券明細表に対する注記: | |
| DBS Bank Ltd. | | | | | |
| 2.580% due 11/01/2022 | | 2,702 | 2,702 | *額面及び時価が0となっている証券は、千単位未満で四捨五入した数値を表示して | |
| HSBC Bank PLC | | | | | |
| 0.310% due 11/01/2022 | EUR 558 | 551 | (a)2022年10月31日現在の純資産に対する地域別投資割合は、米国99.6%、英国 | | |
| JPMorgan Chase Bank N.A. | | | 5.2%、その他21.5%です。 | | |
| 2.580% due 11/01/2022 | USD 5,782 | 5,782 | (b)この金額の全部または一部は、未実行のローン・コミットメントです。未実行部 | | |
| MUFG Bank Ltd. | | | 分の利率は、実行時に決定されます。 | | |
| (0.270%) due 11/01/2022 | JPY 251,387 | 1,691 | (c)当該証券は、デフォルト状態にあります。 | | |
| Royal Bank of Canada | | | (d)偶発転換社債です。 | | |
| 2.580% due 11/01/2022 | USD 5,725 | 5,725 | (e)永久債の償還日は、コール日を記載しています。 | | |
| 2.810% due 11/01/2022 | CAD 129 | 94 | (f)ペイメント・イン・カインド債券です。当該債券は、利息支払いに現金ではなく | | |
| Sumitomo Mitsui Banking Corp. | | | 現物債を充当できる債券です。 | | |
| (0.270%) due 11/01/2022 | JPY 2 | 0 | (g)当該証券は、インタレスト・オンリー(「IO」)またはIOストリップです。 | | |
| 0.310% due 11/01/2022 | EUR 12,088 | 11,947 | (h)発行時決済証券です。 | | |
| 1.410% due 11/01/2022 | GBP 222 | 256 | (i)当該証券の額面金額は、インフレ調整後のものです。 | | |
| 2.580% due 11/01/2022 | USD 4,392 | 4,392 | (j)利率は満期までの利回りです。 | | |
| Sumitomo Mitsui Trust Bank Ltd. | | | (k)利率は満期までの利回り(加重平均)です。 | | |
| (0.270%) due 11/01/2022 | JPY 44,520 | 300 | | | |

D I A Mマネーマザーファンド

運用報告書

第14期（決算日 2023年4月5日）

（計算期間 2022年4月6日～2023年4月5日）

D I A Mマネーマザーファンドの第14期の運用状況をご報告申し上げます。

当ファンドの仕組みは次の通りです。

| | |
|--------|---|
| 信託期間 | 2009年10月29日から無期限です。 |
| 運用方針 | 安定した収益の確保をめざします。 |
| 主要投資対象 | 国内発行体の公社債、転換社債、ユーロ円債、資産担保証券ならびにCD、CP、コールローン等の国内短期金融資産を主要投資対象とします。 |
| 主な組入制限 | 株式への投資割合は、純資産総額の10%以下とします。 外貨建て資産への投資は行いません。 |

■最近5期の運用実績

| 決算期 | 基準価額 | | 債券 組入比率 | 新株予約権 付社債 (転換社債) | 債券 先物比率 | 純資産 総額 |
|----------------|--------|----------|------------|------------------------|------------|---------------|
| | 円 | 騰落 中率 | | | | |
| 10期(2019年4月5日) | 10,098 | △0.0 | 79.4 | — | — | 百万円 16,167 |
| 11期(2020年4月6日) | 10,089 | △0.1 | 69.3 | — | — | 1,139 |
| 12期(2021年4月5日) | 10,080 | △0.1 | 62.4 | — | — | 1,064 |
| 13期(2022年4月5日) | 10,071 | △0.1 | 76.3 | — | — | 1,192 |
| 14期(2023年4月5日) | 10,063 | △0.1 | 71.8 | — | — | 1,253 |

(注1) 債券先物比率は、買建比率－売建比率です。

(注2) 当ファンドのコンセプトに適した指数が存在しないため、ベンチマーク及び参考指標を定めておりません。

(注3) △（白三角）はマイナスを意味しています（以下同じ）。

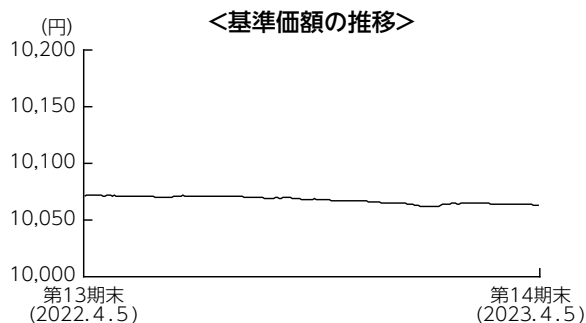
■当期中の基準価額の推移

| 年 月 日 | 基 準 価 額 騰 落 率 | 債 組 入 比 | 券 率 | 新 株 予 約 権 付 社 債 (転 換 社 債) 組 入 比 率 | 債 先 物 比 | 券 率 |
|------------------------|------------------|---------|------|---|---------|-----|
| | | | | | | |
| (期 首) 2022年 4 月 5 日 | 10,071 | — | 76.3 | — | — | — |
| 4 月 末 | 10,071 | 0.0 | 76.3 | — | — | — |
| 5 月 末 | 10,071 | 0.0 | 76.3 | — | — | — |
| 6 月 末 | 10,071 | 0.0 | 75.5 | — | — | — |
| 7 月 末 | 10,071 | 0.0 | 75.5 | — | — | — |
| 8 月 末 | 10,069 | △0.0 | 75.5 | — | — | — |
| 9 月 末 | 10,068 | △0.0 | 75.5 | — | — | — |
| 10 月 末 | 10,067 | △0.0 | 75.6 | — | — | — |
| 11 月 末 | 10,065 | △0.1 | 75.9 | — | — | — |
| 12 月 末 | 10,062 | △0.1 | 75.9 | — | — | — |
| 2023年 1 月 末 | 10,064 | △0.1 | 75.3 | — | — | — |
| 2 月 末 | 10,064 | △0.1 | 75.3 | — | — | — |
| 3 月 末 | 10,063 | △0.1 | 71.8 | — | — | — |
| (期 末) 2023年 4 月 5 日 | 10,063 | △0.1 | 71.8 | — | — | — |

(注1) 騰落率は期首比です。

(注2) 債券先物比率は、買建比率－売建比率です。

■当期の運用経過（2022年4月6日から2023年4月5日まで）



基準価額の推移

当期末の基準価額は10,063円となり、前期末比で0.1%下落しました。

基準価額の主な変動要因

当ファンドは、主としてわが国の短期公社債に投資し、安定した収益の確保をめざした運用を行いましたが、日銀のマイナス金利政策の影響が大きく基準価額は前期末比で下落して期末を迎えました。

投資環境

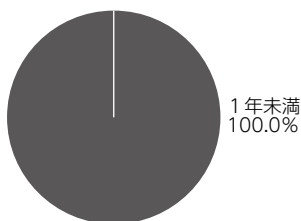
国内短期金融市場では、3ヵ月物国庫短期証券利回りは日銀がマイナス金利政策を含む大規模な金融緩和政策を継続している影響により、マイナス圏で推移しました。

ポートフォリオについて

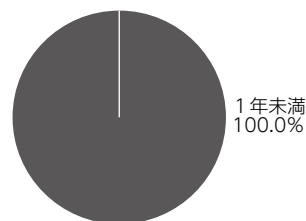
残存期間の短い国債などで運用を行いました。

【運用状況】 ※比率は組入債券の時価評価額に対する割合です。

○残存年限別構成比 期首（前期末）



当期末



今後の運用方針

2023年4月9日に黒田日銀総裁の後任として植田和男氏が日銀総裁に就任しますが、新体制発足後も急速な金融引き締めは見込みにくく、金融政策は緩和的な状態を維持するものと見られます。そのため、今後も公社債などへの投資を通じて、安定的な運用をめざします。

■ 1万口当たりの費用明細

計算期間中に発生した費用はありません。

■ 売買及び取引の状況 (2022年4月6日から2023年4月5日まで)

公社債

| | | 買付額 | 売付額 |
|----|------|---------|-----------|
| | | 千円 | 千円 |
| 国内 | 国債証券 | 901,029 | (910,000) |

(注1) 金額は受渡代金です(経過利子分は含まれておりません)。

(注2) ()内は償還による減少分で、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 (2022年4月6日から2023年4月5日まで)

期中の利害関係人との取引状況

| 決算期 区分 | 当 | | | 期 | | |
|-----------|--------------|--------------------|-----|--------------|--------------------|-------|
| | 買付額等 A | うち利害関係人 との取引状況B | B/A | 売付額等 C | うち利害関係人 との取引状況D | D/C |
| 金銭信託 | 百万円 0.028 | 百万円 0.028 | % | 百万円 0.028 | 百万円 0.028 | % |
| | | 100.0 | | | | 100.0 |

利害関係人とは、投資信託及び投資法人に関する法律第11条第1項に規定される利害関係人であり、当期における当ファンドにかかる利害関係人とは、みずほ信託銀行です。

■組入資産の明細

公社債

(A) 債券種類別開示

国内（邦貨建）公社債

| 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 | 900,000 | 900,426 | 71.8 | — | — | — | 71.8 |
| 合 計 | 900,000 | 900,426 | 71.8 | — | — | — | 71.8 |

(注) 組入比率は、期末の純資産総額に対する評価額の比率であり、小数点第2位を四捨五入しています。

(B) 個別銘柄開示

国内（邦貨建）公社債銘柄別

| 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 | |
| 4 2 4 回 利付国庫債券（2年） | 0.0050 | 200,000 | 200,020 | 2023/05/01 |
| 4 2 6 回 利付国庫債券（2年） | 0.0050 | 200,000 | 200,090 | 2023/07/01 |
| 4 2 7 回 利付国庫債券（2年） | 0.0050 | 200,000 | 200,102 | 2023/08/01 |
| 4 2 9 回 利付国庫債券（2年） | 0.0050 | 200,000 | 200,140 | 2023/10/01 |
| 4 3 0 回 利付国庫債券（2年） | 0.0050 | 100,000 | 100,074 | 2023/11/01 |
| 合 計 | — | 900,000 | 900,426 | — |

■投資信託財産の構成

2023年4月5日現在

| 項 目 | 当 期 | | 末 | |
|-------------------------|-----------|-------|-----------|-------|
| | 評 価 額 | 比 率 | 評 価 額 | 比 率 |
| 公 社 債 | 千円 | % | 千円 | % |
| | 900,426 | 71.8 | 900,426 | 71.8 |
| コ ー ル ・ ロ ー ン 等 、 そ の 他 | 353,089 | 28.2 | 353,089 | 28.2 |
| 投 資 信 託 財 産 総 額 | 1,253,515 | 100.0 | 1,253,515 | 100.0 |

(注) 評価額の単位未満は切捨ててあります。％は、小数点第2位を四捨五入しています。

■資産、負債、元本および基準価額の状況

(2023年4月5日)現在

| 項 目 | 当 期 末 |
|--------------------------|----------------|
| (A) 資 産 | 1,253,515,428円 |
| コ ー ル ・ 公 司 | 353,078,860 |
| 未 前 | 900,426,000 |
| 利 息 | 10,144 |
| 収 入 | 424 |
| 費 用 | — |
| (B) 負 債 | — |
| (C) 純 資 産 総 額(A-B) | 1,253,515,428 |
| 元 本 | 1,245,658,613 |
| 次 期 繰 越 損 益 | 7,856,815 |
| (D) 受 益 権 総 口 数 | 1,245,658,613口 |
| 1 万 口 当 た り 基 準 価 額(C/D) | 10,063円 |

| | | | |
|--|----------------|--|----------------|
| (注1) 期首元本額 | 1,184,299,773円 | みずほジャパン・アクティブ・ストラテジー (通貨選択型) ブラジルレアルコース | 9,925円 |
| 追加設定元本額 | 67,418,522円 | マシュエズ・アジア株式ファンド | 29,641,137円 |
| 一部解約元本額 | 6,059,682円 | One世界分散セレクト (Aコース) | 99,040円 |
| (注2) 期末における元本の内訳 | | One世界分散セレクト (Bコース) | 99,040円 |
| バンクローン・ファンド (ヘッジなし) | 15,843,407円 | One世界分散セレクト (Cコース) | 99,040円 |
| バンクローン・ファンド (ヘッジあり) | 13,867,169円 | 世界8資産リスク分散バランスファンド (目標払出し型) | 99,109円 |
| バンクローン・ファンド (ヘッジなし/年1回決算型) | 1,088,285円 | モルガン・スタンレーUSハイイールド債券ファンド (毎月決算型) (為替ヘッジあり) | 188,380円 |
| バンクローン・ファンド (ヘッジあり/年1回決算型) | 98,095円 | モルガン・スタンレーUSハイイールド債券ファンド (毎月決算型) (為替ヘッジなし) | 109,063円 |
| 新光ビムコ・ストラテジック・インカム・ファンド10月号 | 3,959,763円 | モルガン・スタンレーUSハイイールド債券ファンド (年1回決算型) (為替ヘッジあり) | 297,442円 |
| 新光ビムコ・ストラテジック・インカム・ファンド11月号 | 989,197円 | モルガン・スタンレーUSハイイールド債券ファンド (年1回決算型) (為替ヘッジなし) | 118,977円 |
| 新光ビムコ・ストラテジック・インカム・ファンド12月号 | 494,102円 | ファンドスミス・グローバル・エクイティ・ファンド | 99,255,584円 |
| 新光ビムコ・ストラテジック・インカム・ファンド1月号 | 494,102円 | リスクコントロール世界8資産/バランスファンド (F OF S 用) (適格機関投資家専用) | 27,831,876円 |
| 新光ビムコ・ストラテジック・インカム・ファンド2月号 | 48,517円 | 期末元本合計 | 1,245,658,613円 |
| 新光ビムコ・ストラテジック・インカム・ファンド3月号 | 395,083円 | | |
| 新光ビムコ・ストラテジック・インカム・ファンド4月号 | 11,377円 | | |
| 新光ビムコ・ストラテジック・インカム・ファンド5月号 | 98,027円 | | |
| 新光ビムコ・ストラテジック・インカム・ファンド6月号 | 989,197円 | | |
| 新光ビムコ・ストラテジック・インカム・ファンド7月号 | 395,083円 | | |
| 新光ビムコ・ストラテジック・インカム・ファンド8月号 | 494,102円 | | |
| 新光ビムコ・ストラテジック・インカム・ファンド9月号 | 494,102円 | | |
| ダブルライン・シラー・ケープ米国株式プラス<為替ヘッジあり> | 791,316円 | | |
| ダブルライン・シラー・ケープ米国株式プラス<為替ヘッジなし> | 2,474,972円 | | |
| クルーズコントロール | 990,000,991円 | | |
| リスク抑制世界8資産バランスファンド (DC) | 39,586,646円 | | |
| DIAM新興国ソブリンオープン通貨選択シリーズ<円コース> | 870,000円 | | |
| DIAM新興国ソブリンオープン通貨選択シリーズ<豪ドルコース> | 530,000円 | | |
| DIAM新興国ソブリンオープン通貨選択シリーズ<南アフリカランドコース> | 70,000円 | | |
| DIAM新興国ソブリンオープン通貨選択シリーズ<ブラジルレアルコース> | 10,530,000円 | | |
| DIAM新興国ソブリンオープン通貨選択シリーズ<中国元コース> | 149,716円 | | |
| DIAM新興国ソブリンオープン通貨選択シリーズ<米ドルコース> | 5,972円 | | |
| USストラテジック・インカム・ファンドAコース (為替ヘッジあり) | 993,740円 | | |
| USストラテジック・インカム・ファンドBコース (為替ヘッジなし) | 1,987,479円 | | |
| DIAM・ジャナス グローバル債券コアプラス・ファンド<DC年金> | 9,935円 | | |
| みずほジャパン・アクティブ・ストラテジー (通貨選択型) 円コース | 9,925円 | | |
| みずほジャパン・アクティブ・ストラテジー (通貨選択型) 米ドルコース | 9,925円 | | |
| みずほジャパン・アクティブ・ストラテジー (通貨選択型) 豪ドルコース | 9,925円 | | |
| みずほジャパン・アクティブ・ストラテジー (通貨選択型) メキシコペソコース | 9,925円 | | |
| みずほジャパン・アクティブ・ストラテジー (通貨選択型) トルコリラコース | 9,925円 | | |

■損益の状況

当期 自2022年4月6日 至2023年4月5日

| 項 | 目 | 当 | 期 |
|-----|-------------|---|------------|
| (A) | 配当等収益 | | 276,679円 |
| | 受取利息 | | 389,729 |
| | 支払利息 | | △113,050 |
| (B) | 有価証券売買損益 | | △1,274,900 |
| | 売却 | | △1,274,900 |
| | 買入 | | |
| (C) | 当期損益金(A+B) | | △998,221 |
| (D) | 前期繰越損益金 | | 8,464,251 |
| (E) | 解約差損益金 | | △40,693 |
| (F) | 追加信託差損益金 | | 431,478 |
| (G) | 合計(C+D+E+F) | | 7,856,815 |
| | 次期繰越損益金(G) | | 7,856,815 |

(注1) (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。

(注2) (E)解約差損益金とあるのは、中途解約の際、元本から解約価額を差し引いた差額分をいいます。

(注3) (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。