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	2024年 4 月	19日まで(2014年5月21日設定)
	主として円	建ての外国投資信託であるピムコ
	バミュータ	ズ インカム ファンド A ー
		(USD) の投資信託証券への投資
	を通じて、	世界(新興国を含みます。)の幅広
		社債等を実質的な主要投資対象と
	し、利子収	は益の確保および長期的な値上がり
	益の獲得を	めざします。なお、証券投資信託
運用方針	であるマネ	ー・マーケット・マザーファンド
	の投資信託	証券への投資も行います。
		国投資信託への投資は高位を維持
	することを	基本とします。投資信託証券への
	運用の指図	に関する権限は、ピムコジャパン
		に委託します。実質的な組入外貨
		いては、原則として為替ヘッジを
	行いません	20
	PIMCO	
	インカム戦略ファンド 〈米ドルインカム〉	ファンド A - クラスY
		(USD) およびマネー・マー
	(毎月分配型)	ケット・マザーファンドの投資信
		託証券を主要投資対象とします。
→ 平 / E / D → A	ピムコ バミューダ	ピムコ バミューダ インカム
主要運用対象	インカム ファンド	ファンド (M) への投資を通じて、
	A - クラス Y	世界の幅広い種類の公社債等お
	(USD)	よびそれらの派生商品等を主要
	- ·	投資対象とします。 わが国の公社債等を主要投資対
		わか国の公社頂寺を王安投員対 象とします。
		外員建員産への投員は行いよ <u>せん。</u> 券への投資割合に制限を設けません。
主な組入制限		かいり でいる での直接投資は行いません。
		後の配当等収益および売買益(評
		ます。)等の全額を分配対象額と
		額は、基準価額水準、市況動向等を
分配方針		託会社が決定します。ただし、分
		が少額の場合には分配を行わない
		ます。なお、第2計算期末までの
		の分配は行いません。
Pi-		

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

運用報告書(全体版)

PIMCO インカム戦略ファンド <米ドルインカム> (毎月分配型)



第84期 (決算日: 2021年5月20日) 第85期 (決算日: 2021年6月21日) 第86期 (決算日: 2021年7月20日) 第87期 (決算日: 2021年8月20日) 第88期 (決算日: 2021年9月21日) 第89期 (決算日: 2021年10月20日)



受益者のみなさまへ

平素は格別のご愛顧を賜り厚く御礼申し上げます。 さて、お手持ちの「PIMCOインカム戦略ファンド〈米ドルインカム〉(毎月分配型)」は、去る10月20日に第89期の決算を行いましたので、法令に基づいて第84期~第89期の運用状況をまとめてご報告申し上げます。

今後とも引き続きお引き立て賜りますようお願い 申し上げます。



三菱UFJ国際投信

東京都千代田区有楽町一丁目12番1号 ホームページ https://www.am.mufg.jp/

当運用報告書に関するお問い合わせ先

お客さま専用 フリーダイヤル 0 1 2 0 - 1 5 1 0 3 4 (受付時間:営業日の9:00~17:00、

土・日・祝日・12月31日~1月3日を除く)

お客さまのお取引内容につきましては、お取扱いの販売会社にお尋ねください。

本資料の表記にあたって

- ・原則として、各表の数量、金額の単位未満は切捨て、比率は四捨五入で表記しておりますので、表中の個々の数字の合計が合計欄の値とは一致しないことがあります。ただし、単位未満の数値については小数を表記する場合があります。
- 一印は組入れまたは売買がないことを示しています。

〇最近30期の運用実績

			++	2/H+ /-m	· dest	1	1	III. V₩ /□ 34	
決	算	期	基	準 価		債 券	債 券	投資信託	純 資 産
伏	异	朔	(分配落)	税込み金		組入比率	先 物 比 率	証 券組入比率	総額
			H	分配金円	騰 落 率	%	%	粗八儿平	まて田
GO #H	(2019年5月	∃ 20 □ 1	10, 031	30	5 √0 △ 1.5	%	%	99. 1	百万円 15,037
	(2019年 5 月		9, 996	30	\triangle 1. 3 \triangle 0. 0			99. 2	15, 037
	(2019年 0 月		9, 950	30	△ 0.0 △ 0.1	_		99. 2	14, 989
//-	(2019年7月	4 1 · /	9, 748	30	\triangle 0.1	_	_	99. 5	14, 671
	(2019年8月		9, 878	30	1.6	_	_	99. 1	14, 918
	(2019年10月		9, 951	30	1.0	_	_	99. 0	14, 968
- //-	(2019年11月		9, 942	20	0.1	_	_	99. 0	15, 007
	(2019年12月		10, 069	20	1.5	_	_	99. 4	14, 929
	(2020年1月		10, 216	20	1. 7	_	_	99. 3	15, 141
	(2020年2月		10, 319	20	1. 2	_	_	99. 0	15, 186
	(2020年3月		9, 101	20	△11. 6	_	_	99. 0	12, 971
71期	(2020年4月	120日)	9, 301	20	2. 4	_	_	99. 2	12,878
	(2020年5月		9, 409	20	1.4	_	_	99.0	12, 812
73期	(2020年6月	月22日)	9, 643	20	2. 7	_	_	99. 0	12, 897
74期	(2020年7月	120日)	9, 686	30	0.8	_	_	99. 0	12, 843
75期	(2020年8月	月20日)	9, 615	30	△ 0.4	_	_	98.8	12, 559
76期	(2020年9月	月23日)	9, 553	30	△ 0.3	_	_	99. 0	12, 187
77期	(2020年10月	月20日)	9, 615	20	0.9	_	_	99. 0	12, 171
78期	(2020年11月	月20日)	9, 639	20	0. 5	_	_	99. 0	11, 965
	(2020年12月		9, 722	20	1. 1	_	_	99. 0	11, 866
	(2021年1月		9, 784	20	0.8	_	_	99. 4	11, 802
	(2021年2月		9, 965	20	2. 1	_	_	98.8	11, 836
	(2021年3月		10, 162	20	2. 2	_	_	99. 4	11, 843
83期	(2021年4月	月20日)	10, 120	20	△ 0.2	_	_	99. 4	11,631
84期	(2021年5月	月20日)	10, 169	20	0.7	_	_	99. 3	11, 456
- //-	(2021年6月		10, 336	20	1.8	_	_	99. 4	11, 534
- //-	(2021年7月		10, 265	20	△ 0.5	_	_	99. 0	11, 333
- //-	(2021年8月		10, 295	20	0.5	_	_	99. 1	11, 222
- //-	(2021年9月		10, 313	20	0.4	_	_	99. 6	11, 167
89期	(2021年10月	月20日)	10, 726	15	4. 2	_	_	99. 0	11, 583

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

〇当作成期中の基準価額と市況等の推移

24	hthr	44n	<i>F</i>	基	準	価		額	倩			券	倩			券	投	資	信託	
決	算	期	年 月 日			騰	落	率	債 組	入	比	率	先	物	比	率	証組	入	券 比 率	
			(期 首)		円			%				%				%			%	
			2021年4月20日	1	0, 120			_				_				_			99. 4	Ŀ
	第84期		4月末	1	0, 226			1.0				Ţ				_			99. 5	;
			(期 末)																	
			2021年5月20日	1	0, 189			0.7				_				_			99. 3	j
			(期 首)																	
			2021年5月20日	1	0, 169			_				_				_			99. 3	;
	第85期		5月末	1	0, 336			1.6				_				_			99. 1	
			(期 末)																	
			2021年6月21日	1	0, 356			1.8				_				_			99. 4	t
			(期 首)																	
			2021年6月21日	1	0, 336			_				_				_			99. 4	Ļ
	第86期		6月末	1	0,408			0.7				_				_			99. 1	
			(期 末)																	
			2021年7月20日	1	0, 285		Δ	20.5				_				_			99.0)
			(期 首)																	
			2021年7月20日	1	0, 265			_				_				_			99.0)
	第87期		7月末	1	0, 346			0.8				_				_			99. 4	c
			(期 末)																	
			2021年8月20日	1	0, 315			0.5				_				_			99. 1	
			(期 首)																	
			2021年8月20日	1	0, 295			_				_				_			99. 1	
	第88期		8月末	1	0, 368			0.7				_				_			98.8	;
			(期 末)																	
			2021年9月21日	1	0, 333			0.4				_				_			99. 6	j
			(期 首)																	
			2021年9月21日	_	0, 313			_				_				_			99. 6	_
	第89期		9月末	1	0,519			2.0				_				_			99. 2	1
			(期 末)																	
			2021年10月20日	1	0,741			4.2				_				_			99.0)

⁽注) 当ファンドの基準価額は、投資対象とする投資信託証券については、前営業日の基準価額を基に計算しております。

⁽注) 期末基準価額は分配金込み、騰落率は期首比。

⁽注) 当ファンドは親投資信託を組み入れますので、「債券組入比率」、「債券先物比率」は実質比率を記載しております。

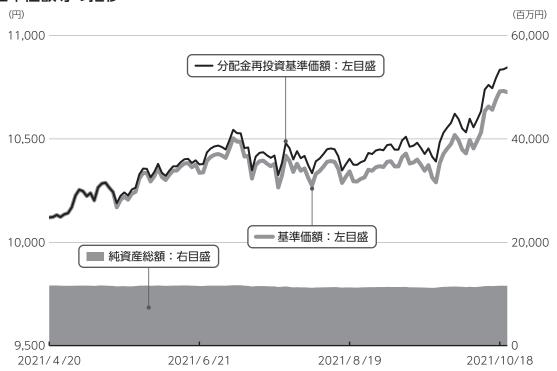
⁽注) 「債券先物比率」は買建比率 - 売建比率。

運用経過

第84期~第89期:2021年4月21日~2021年10月20日

→当作成期中の基準価額等の推移について

基準価額等の推移



第 84 期 首	10,120円
第 89 期 末	10,726円
既払分配金	115円
騰落率	7.2%

※分配金再投資基準価額は、分配金が支払われた場合、収益分配金 (税込み)を分配時に再投資したものとみなして計算したもので、 ファンドの運用の実質的なパフォーマンスを示すものです。

※実際のファンドにおいては、分配金を再投資するかどうかについては、受益者のみなさまがご利用のコースにより異なります。また、ファンドの購入価額により課税条件も異なります。従って、各個人の受益者のみなさまの損益の状況を示すものではない点にご留意ください。

(分配金再投資ベース)

基準価額の動き

基準価額は当作成期首に比べ7.2% (分配金再投資ベース) の上昇となりました。

基準価額の主な変動要因

上昇要因

債券利子収入を享受したこと。 米非政府系住宅ローン担保証券が上昇したこと。 米国ハイイールド社債が上昇したこと。 米ドルが対円で上昇したこと。

下落要因

信託報酬等の運用上の費用がかかったこと。

第84期~第89期:2021年4月21日~2021年10月20日

・投資環境について

▶債券市況

米国債券市況は上昇しました。

当作成期前半は、米雇用統計などの経済 指標が軟調な結果となったことやパウエ ル米連邦準備制度理事会(FRB)議長 がインフレ圧力は一時的との見方を示し たこと、新型コロナウイルスのデルタ株 の世界的な感染拡大に対する懸念が高 まったこと等を背景に米国金利は低下し ました。

当作成期後半は、2021年9月の米連邦公開市場委員会(FOMC)において参加者の半数が2022年内の利上げ開始を見込んでいたことや、パウエルFRB議長が11月のFOMC後に量的緩和の縮小を開始する可能性に言及したことを受けて、米国金利は上昇しました。

スプレッド(国債に対する上乗せ金利) の方向感はまちまちであったものの、債 券利子収入を得たことを背景に、米国ハ イイールド社債、新興国債券は共に上昇 しました。

▶為替市況

当作成期を通じてみると円安・米ドル高 となりました。

当作成期前半は、新型コロナウイルスの デルタ株の世界的な感染拡大に対する懸 念の高まりなどを背景としたリスク回避 の動きが広がったことが円高要因となった一方、米国での金融緩和の縮小観測などが円安要因となり、変動幅は限定的でした。

当作成期後半は、パウエルFRB議長が年内のテーパリング(量的緩和の縮小)開始を強く示唆し米国金利が上昇したことなどが円安要因となり、円安・米ドル高となりました。当作成期を通じてみると円安・米ドル高となりました。

▶ 国内短期金融市場 無担保コール翌日物金利は0%を下回る 水準で推移しました。

当作成期の短期金融市場をみると、日銀は長短金利を操作目標として金融市場調整を行いました。コール・レート(無担保・翌日物)はマイナス圏で推移し、足下のコール・レートは-0.036%となりました。

▶当該投資信託のポートフォリオについて

▶ PIMCO インカム戦略ファンド <米ドルインカム> (毎月分配型) 主として円建て外国投資信託であるピム コ バミューダ インカム ファンド A – クラスY (USD) への投資を 行いました。また、マネー・マーケッ ト・マザーファンド投資信託証券を一部 組み入れた運用を行いました。

▶ピムコ バミューダ インカム ファンド A - クラスY (USD) 世界 (新興国を含みます。) の幅広い種 類の公社債およびそれらの派生商品を高 位に組み入れる運用を行いました。

金利戦略

全体の金利リスク量は抑制しつつ、市場環境に応じて機動的に調整しました。足下では、FRBをはじめとする各国中央銀行による金融政策の正常化をめぐる動き等に伴う金利上昇リスクへの備えとしてポートフォリオ全体の金利リスクを抑制しています。米国の金利リスクについては、長期年限を抑制する一方、相対的

に投資妙味のある中期年限についてはリスク量を維持しています。一方で、相対 的に投資妙味に欠けると判断した日本の 金利リスクは売り持ちとしています。

セクター配分戦略

米政府関連債や米政府系住宅ローン担保 証券といったリスクオフ時に底堅い値動 きが期待出来る債券を組み入れることで、 ポートフォリオの安定性を維持しました。 一方、米国の景気拡大を捉える資産とし て、米非政府系住宅ローン担保証券やハ イイールド社債への投資を継続しています。 賃券への投資についても継続しています。

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

当該投資信託のベンチマークとの差異について

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

分配金について

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

分配原資の内訳

(単位	: F	٩、	1万口	当たり、	税込み)

項目	第84期 2021年4月21日~ 2021年5月20日	第85期 2021年5月21日~ 2021年6月21日	第86期 2021年6月22日~ 2021年7月20日	第87期 2021年7月21日~ 2021年8月20日	第88期 2021年8月21日~ 2021年9月21日	第89期 2021年9月22日~ 2021年10月20日
当期分配金 (対基準価額比率)	20 (0.196%)	20 (0.193%)	20 (0.194%)	20 (0.194%)	20 (0.194%)	15 (0.140%)
当期の収益	20	20	20	20	20	15
当期の収益以外	_	_	_	_	_	_
翌期繰越分配対象額	2,770	2,796	2,812	2,827	2,840	2,870

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

今後の運用方針(作成対象期間末での見解です。)

▶ P I M C O インカム戦略ファンド <米ドルインカム> (毎月分配型)

円建て外国投資信託への投資を通じて世 界 (新興国を含みます。) の幅広い種類 の公社債およびそれらの派生商品を高位 に組み入れた運用を行います。また、一 部、マネー・マーケット・マザーファン ド投資信託証券の組み入れを維持し、毎 月の分配をめざしていく方針です。

▶ピムコ バミューダ インカム $J_{r} \supset F A - J_{r} \supset F A$

2021年の世界経済は地域ごとにばらつき があるものの、景気の回復傾向が続くと 見込んでおり、先進国の実質国内総生産 (GDP) 成長率は5.5%を予想していま す。一方、2022年には財政による景気の 底上げ効果が剥落することから、同成長 率は3%弱まで低下するとみています。

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

米国については、2021年は引き続き力強い経済成長を予測しているものの、足下では新型コロナウイルスのデルタ株の影響で消費の減速がみられることから、成長見通しをやや下方修正しています。なお、金融政策についてはFRBは11月のテーパリング開始を示唆したものの、米債務上限問題による影響を踏まえ12月にずれ込む可能性があるとみています。

ユーロ圏については、新型コロナウイルスのワクチン接種が順調に進んだことを受けて、足下の経済活動は回復傾向にあります。欧州中央銀行(ECB)がインフレ目標を達成することは困難であると予想していることから、長期間にわたり量的緩和策を継続する可能性が高いと考えています。

運用戦略としてはリスク取得に過度に傾斜しない投資指針が重要と考えており、確信度の高いボトムアップの投資アイデアを通じて相対的に高い利回り収入の獲得を継続し、魅力的な投資機会の出現に備えています。引き続き質の良い高利回り資産を中心とする「攻め」の資産と、リスクオフ時にポートフォリオを安定化させる「守り」の資産のバランスを重視し、「良質なインカム」を着実に積み上げることで、元本の保全と安定的なインカムの提供を目指します。

▶ マネー・マーケット・マザーファンド

消費者物価の前年比は依然として2%を大きく下回っており、今後も日銀による金融緩和政策が継続すると想定されることから、短期金利は引き続き低位で推移すると予想しています。以上の見通しにより、コール・ローン等への投資を通じて、安定した収益の確保をめざした運用を行う方針です。

2021年4月21日~2021年10月20日

▶ 1万口当たりの費用明細

項目	第84期~	~第89期	項目の概要
块口	金額(円)	比率 (%)	央ロの 似 安
(a)信 託 報 酬	96	0.926	(a)信託報酬=作成期中の平均基準価額×信託報酬率×(作成期中の日数÷年間日数)
(投信会社)	(54)	(0.524)	ファンドの運用・調査、受託会社への運用指図、基準価額の算出、目論見書等の作成等の対価
(販売会社)	(40)	(0.386)	交付運用報告書等各種書類の送付、顧客口座の管理、購入後の情報提供等の対価
(受託会社)	(2)	(0.017)	ファンドの財産の保管および管理、委託会社からの運用指図の実行等の対価
(b)その他費用	0	0.002	(b)その他費用=作成期中のその他費用÷作成期中の平均受益権口数
(監査費用)	(0)	(0.002)	ファンドの決算時等に監査法人から監査を受けるための費用
合 計	96	0.928	

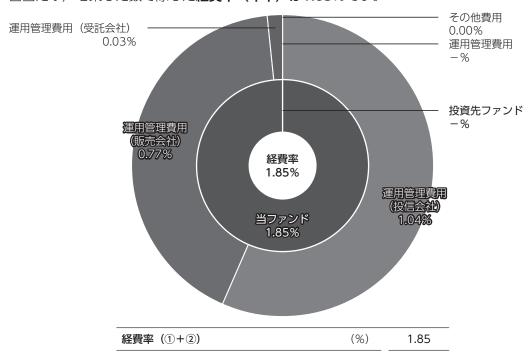
作成期中の平均基準価額は、10.363円です。

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

(参考情報)

■経費率

当作成対象期間の運用・管理にかかった費用の総額(原則として、募集手数料、売買委託手数料及び有価証券取引税を除く。)を作成期中の平均受益権口数に作成期中の平均基準価額(1口当たり)を乗じた数で除した**経費率(年率)は1.85%**です。



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

①当ファンドの費用の比率

②投資先ファンドの運用管理費用の比率

- (注) 各費用は、原則として、募集手数料、売買委託手数料及び有価証券取引税を含みません。
- (注) 各比率は、年率換算した値です。
- (注) 投資先ファンドとは、このファンドが組入れている投資信託証券(マザーファンドを除く。)です。
- (注) ①の費用は、マザーファンドが支払った費用を含み、投資先ファンドが支払った費用を含みません。
- (注) ①の費用と②の費用は、計上された期間が異なる場合があります。

1.85

(%)

(%)

- (注) 前記の前提条件で算出したものです。このため、これらの値はあくまでも参考であり、実際に発生した費用の比率とは異なります。
- (注) 投資先ファンドには運用管理費用以外の費用がある場合がありますが、前記には含まれておりません。

〇売買及び取引の状況

(2021年4月21日~2021年10月20日)

投資信託証券

				第84期~	~第89期				
	銘	柄	買	付			売	付	
			数	金	額		数	金	額
国			千口		千円		千口		千円
内	ピムコ バミューダ インカ	ム ファンド A - クラスY(USD)	39		390, 056		106	1, (58, 400

⁽注) 金額は受渡代金。

〇利害関係人との取引状況等

(2021年4月21日~2021年10月20日)

該当事項はございません。

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

○組入資産の明細

(2021年10月20日現在)

ファンド・オブ・ファンズが組入れた邦貨建ファンドの明細

Ab7	忸	第83期末		第89期末						
銘	柄	П	数	П	数	評 価 額	比	率		
			千口		千口	千円		%		
ピムコ バミューダ インカム	ファンド A - クラスY(USD)		1, 190		1, 122	11, 470, 928		99.0		
合	計		1, 190		1, 122	11, 470, 928		99.0		

⁽注) 比率はPIMCO インカム戦略ファンド<米ドルインカム> (毎月分配型) の純資産総額に対する比率。

親投資信託残高

銘	扭	第83	期末	第89期末				
到白	柄	П	数	П	数	評(西 額	
			千口		千口		千円	
マネー・マーケット・マ	ザーファンド		8,067		8,067		8, 213	

○投資信託財産の構成

(2021年10月20日現在)

TE				第89	期末	
項	目	評	価	額	比	率
				千円		%
投資信託受益証券				11, 470, 928		98. 6
マネー・マーケット・マザー	ファンド			8, 213		0.1
コール・ローン等、その他				151, 007		1.3
投資信託財産総額				11, 630, 148		100.0

○資産、負債、元本及び基準価額の状況

_							
	項目	第84期末	第85期末	第86期末	第87期末	第88期末	第89期末
	棋 日	2021年5月20日現在	2021年6月21日現在	2021年7月20日現在	2021年8月20日現在	2021年9月21日現在	2021年10月20日現在
		円	円	円	H	円	円
(A)	資産	11, 510, 356, 490	11, 600, 401, 990	11, 379, 369, 046	11, 262, 299, 641	11, 275, 929, 312	11, 630, 148, 996
	コール・ローン等	121, 213, 776	122, 459, 197	70, 143, 664	136, 523, 830	83, 444, 198	88, 106, 410
	投資信託受益証券(評価額)	11, 380, 928, 789	11, 469, 728, 868	11, 221, 811, 457	11, 117, 561, 886	11, 122, 771, 189	11, 470, 928, 661
	マネー・マーケット・マザーファンド(評価額)	8, 213, 925	8, 213, 925	8, 213, 925	8, 213, 925	8, 213, 925	8, 213, 925
	未収入金	-	_	79, 200, 000	_	61, 500, 000	62, 900, 000
(B)	負債	54, 291, 205	66, 230, 015	45, 777, 361	39, 569, 898	108, 720, 202	46, 688, 074
	未払金	_	_	_	_	64, 500, 000	_
	未払収益分配金	22, 531, 731	22, 319, 007	22, 081, 263	21, 803, 282	21, 655, 823	16, 199, 395
	未払解約金	14, 107, 381	25, 120, 752	6, 690, 933	_	4, 242, 722	13, 719, 150
	未払信託報酬	17, 620, 605	18, 756, 716	16, 974, 793	17, 734, 822	18, 288, 993	16, 739, 572
	未払利息	32	57	72	136	16	74
	その他未払費用	31, 456	33, 483	30, 300	31,658	32,648	29, 883
(C)	純資産総額(A-B)	11, 456, 065, 285	11, 534, 171, 975	11, 333, 591, 685	11, 222, 729, 743	11, 167, 209, 110	11, 583, 460, 922
	元本	11, 265, 865, 654	11, 159, 503, 804	11, 040, 631, 708	10, 901, 641, 139	10, 827, 911, 547	10, 799, 597, 143
	次期繰越損益金	190, 199, 631	374, 668, 171	292, 959, 977	321, 088, 604	339, 297, 563	783, 863, 779
(D)	受益権総口数	11, 265, 865, 654口	11, 159, 503, 804口	11, 040, 631, 708口	10, 901, 641, 139 🗆	10, 827, 911, 547 🗆	10, 799, 597, 143□
	1万口当たり基準価額(C/D)	10, 169円	10, 336円	10, 265円	10, 295円	10,313円	10,726円

〇損益の状況

		第84期	第85期	第86期	第87期	第88期	第89期
	項目	2021年4月21日~	2021年5月21日~	2021年6月22日~	2021年7月21日~	2021年8月21日~	2021年9月22日~
		2021年5月20日	2021年6月21日	2021年7月20日	2021年8月20日	2021年9月21日	2021年10月20日
		Ħ	Ħ	Ħ	Ħ	H	Ħ
(A)	配当等収益	59, 336, 350	56, 621, 457	55, 999, 951	51, 792, 546	50, 550, 702	50, 419, 542
	受取配当金	59, 336, 971	56, 623, 169	56, 002, 616	51, 795, 136	50, 552, 760	50, 421, 056
	受取利息	-	-	-	47	109	20
	支払利息	△ 621	△ 1,712	△ 2,665	△ 2,637	△ 2,167	△ 1,534
(B)	有価証券売買損益	35, 419, 438	170, 068, 186	Δ 94, 630, 901	19, 198, 889	9, 723, 143	427, 257, 642
	売買益	36, 584, 305	172, 166, 718	959, 852	21, 055, 293	10, 871, 786	429, 793, 976
	売買損	△ 1,164,867	△ 2,098,532	△ 95, 590, 753	△ 1,856,404	△ 1,148,643	△ 2,536,334
(C)	信託報酬等	△ 17, 652, 061	△ 18, 790, 199	Δ 17, 005, 093	△ 17, 766, 480	△ 18, 321, 641	△ 16, 769, 455
(D)	当期損益金(A+B+C)	77, 103, 727	207, 899, 444	△ 55, 636, 043	53, 224, 955	41, 952, 204	460, 907, 729
(E)	前期繰越損益金	Δ 4, 309, 095	49, 383, 327	232, 438, 085	152, 324, 000	181, 660, 441	199, 575, 256
(F)	追加信託差損益金	139, 936, 730	139, 704, 407	138, 239, 198	137, 342, 931	137, 340, 741	139, 580, 189
	(配当等相当額)	(1,998,649,515)	(1,988,824,067)	(1,967,749,645)	(1,946,388,642)	(1,938,436,269)	(1,943,852,446)
	(売買損益相当額)	$(\triangle 1, 858, 712, 785)$	$(\triangle 1, 849, 119, 660)$	$(\triangle 1, 829, 510, 447)$	$(\triangle 1, 809, 045, 711)$	$(\triangle 1, 801, 095, 528)$	(△1, 804, 272, 257)
(G)	計(D+E+F)	212, 731, 362	396, 987, 178	315, 041, 240	342, 891, 886	360, 953, 386	800, 063, 174
(H)	収益分配金	△ 22, 531, 731	△ 22, 319, 007	Δ 22, 081, 263	Δ 21, 803, 282	△ 21, 655, 823	△ 16, 199, 395
	次期繰越損益金(G+H)	190, 199, 631	374, 668, 171	292, 959, 977	321, 088, 604	339, 297, 563	783, 863, 779
	追加信託差損益金	139, 936, 730	139, 704, 407	138, 239, 198	137, 342, 931	137, 340, 741	139, 580, 189
	(配当等相当額)	(1,998,649,515)	(1,988,824,067)	(1,967,749,645)	(1,946,388,642)	(1,938,436,269)	(1,943,852,446)
	(売買損益相当額)	$(\triangle 1, 858, 712, 785)$	$(\triangle 1, 849, 119, 660)$	(△1,829,510,447)	(△1,809,045,711)	(△1,801,095,528)	(△1,804,272,257)
	分配準備積立金	1, 122, 388, 124	1, 132, 355, 629	1, 137, 097, 263	1, 136, 509, 309	1, 137, 140, 175	1, 156, 179, 781
	繰越損益金	$\triangle 1,072,125,223$	△ 897, 391, 865	△ 982, 376, 484	△ 952, 763, 636	△ 935, 183, 353	△ 511,896,191

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

<注記事項>

①作成期首(前作成期末)元本額 11,493,036,422円 作成期中追加設定元本額 276,758,623円 作成期中一部解約元本額 970,197,902円 また、1口当たり純資産額は、作成期末1.0726円です。

②分配金の計算過程

項目	2021年4月21日~ 2021年5月20日					2021年9月22日~ 2021年10月20日
費用控除後の配当等収益額	48, 282, 628円	51, 927, 658円	38, 994, 837円	38, 830, 097円	35, 184, 335円	48, 648, 675円
費用控除後・繰越欠損金補填後の有価証券売買等損益額	-円	一円	一円	一円	一円	一円
収益調整金額	1,998,649,515円	1,988,824,067円	1,967,749,645円	1,946,388,642円	1,938,436,269円	1,943,852,446円
分配準備積立金額	1,096,637,227円	1, 102, 746, 978円	1, 120, 183, 689円	1,119,482,494円	1,123,611,663円	1, 123, 730, 501円
当ファンドの分配対象収益額	3, 143, 569, 370円	3, 143, 498, 703円	3, 126, 928, 171円	3,104,701,233円	3,097,232,267円	3,116,231,622円
1万口当たり収益分配対象額	2,790円	2,816円	2,832円	2,847円	2,860円	2,885円
1万口当たり分配金額	20円	20円	20円	20円	20円	15円
収益分配金金額	22, 531, 731円	22, 319, 007円	22, 081, 263円	21,803,282円	21, 655, 823円	16, 199, 395円

③信託財産の運用の指図に係る権限の全部または一部を委託するために要する費用として、信託財産の純資産総額に対し年10,000分の60以内の率を乗じて得た額を委託者報酬の中から支弁しております。

〇分配金のお知らせ

	第84期	第85期	第86期	第87期	第88期	第89期
1万口当たり分配金(税込み)	20円	20円	20円	20円	20円	15円

- ◆分配金は各決算日から起算して5営業日までにお支払いを開始しております。
- ◆分配金を再投資される方のお手取分配金は、各決算日現在の基準価額に基づいて、みなさまの口座に繰り入れて再投資いたしました。
- ◆課税上の取り扱い
- ・分配金は、分配後の基準価額と個々の受益者の個別元本との差により、課税扱いとなる「普通分配金」と、非課税扱いとなる「元本払戻金 (特別分配金)」に分かれます。
- ・分配後の基準価額が個別元本と同額または上回る場合は、全額が普通分配金となります。分配後の基準価額が個別元本を下回る場合には、 下回る部分の額が元本払戻金(特別分配金)となり、残りの額が普通分配金となります。
- ・元本払戻金(特別分配金)が発生した場合は、分配金発生時に個々の受益者の個別元本から当該元本払戻金(特別分配金)を控除した額が、その後の個々の受益者の個別元本となります。
- ・個人受益者が支払いを受ける収益分配金のうち普通分配金については配当所得として課税され、原則として、20.315%(所得税15%、復興特別所得税0.315%、地方税5%)の税率で源泉徴収(申告不要)されます。確定申告を行い、総合課税・申告分離課税を選択することもできます。
- ・分配時において、外国税控除の適用となった場合には、分配時の税金が上記と異なる場合があります。

※法人受益者に対する課税は異なります。

- ※課税上の取扱いの詳細については、税務専門家等にご確認されることをお勧めします。
- ※税法が改正された場合等には、上記内容が変更になることがあります。
- ※NISAおよびジュニアNISAをご利用の場合、毎年、一定額の範囲で新たに購入した公募株式投資信託などから生じる配当所得および譲渡所得が一定期間非課税となります。
- *三菱UFJ国際投信では本資料のほかに当ファンドに関する情報等の開示を行っている場合があります。詳しくは、取り扱い販売会社にお問い合わせいただくか、当社ホームページ (https://www.am.mufg.jp/) をご覧ください。

<参考>投資する投資信託証券およびその概要

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

運用計算書、純資産変動計算書、投資有価証券明細表はPIMCO Bermuda Trust II Annual Report October 31, 2020版から抜粋して作成しています。

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

(1) 運用計算書

ピムコ バミューダ インカム ファンド A

(2019年11月1日~2020年10月31日)

	ピムコ バミューダ インカム ファンド A
投資収入:	千米ドル
仅具状人: 受取利息(外国税額控除後*)	3, 563
受取配当金(外国税額控除後*)	0
<u>維収入</u> 収入合計	3, 563
	3, 303
費用:	000
_顧問料T(JPY) - 顧問料U(USD)	308 38
<u>順同杯(USD)</u> 顧問料W(USD)	173
管理報酬P(JPY)	294
_ 管理報酬I (JPY)	4, 933 568
	41
管理事務費T(JPY)	68
	13
_ 管理事務費W(USD) - 販売報酬P(JPY)	53 294
資産ベース販売費	0
支払利息	351
<u> 法務費用</u> <u> 雑費</u>	0
費用合計	7, 134
投資純収入	(3, 571)
実現純利益(損失):	
投資有価証券	(22)
マスターファンド 為替取引、中央清算金融派生商品	257, 523 0
	29, 041
外貨	(531)
実現純利益(損失)	286, 011
未実現評価益(評価損)の純変動:	
	(10) 122, 351
- マスダーファント 為替取引、中央清算金融派生商品	122, 351
店頭金融派生商品	132, 013
<u>外貨建資産および負債の換算に係る外貨</u> 土実現証券は、(証券場)、の統本制	(39) 254, 315
未実現評価益(評価損)の純変動 - 純利益(損失)	254, 315 540, 326
運用による純資産の純増(減)額	
注用による性は圧化性性 (例) 現	536, 755

⁽注) 現時点で入手し得る直近の決算期分を掲載しています。

⁽注) 各項目ごとに千米ドル未満は四捨五入してあります。

(2) 純資産変動計算書

ピムコ バミューダ インカム ファンド A

(2019年11月1日~2020年10月31日)

	ピムコ バミューダ <u>インカム ファンド A</u> 千米ドル
純資産の増加 (減少):	十木トル
運用:	(0. 571)
	(3, 571) 286, 011
- 美児神利金(損失) - 未実現評価益(評価損)の純変動	250, 011
不天気計画量 (計画質) の代支動	536, 755
圧/川への 切れ 長圧 ひれる (例) 段	000, 700
分配:	
F (JPY)	(51, 532)
F (USD)	(75, 478)
J (JPY)	(20, 313)
J (USD)	(7, 102)
N (JPY)	(304, 573)
N (USD)	(112, 074)
NN (USD)	(※1) (5, 488)
P (JPY)	(805)
R (JPY)	(307)
S (JPY)	(12, 132)
U (USD)	(3, 339)
X (USD)	(7, 850)
Y (JPY) Y (USD)	(17, 945) (20, 895)
分配金額合計	(639, 833)
ファンドユニット取引: ファンドユニット取引: ファンドユニット取引による純資産の純増(減)額	(278, 825)
ファンエーフェスグローの、の作具性の作品(水)は	(270, 023)
純資産の増(減)額合計	(381, 903)
純資産:	
期首	12, 939, 132
期末	12, 557, 229
	, ,

⁽注) 現時点で入手し得る直近の決算期分を掲載しています。

⁽注) 各項目ごとに千米ドル未満は四捨五入してあります。

^{※1} 対象期間は2019年11月18日~2020年10月31日まで

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

(A) ピムコ バミューダ インカム ファンド A

(2020年10月31日現在) 元本 時価 (単位:千) (単位:千) INVESTMENTS IN SECURITIES 5.2% ORT-TERM INSTRUMENTS 5.2% Australia and New Zealand Banking Group Ltd. 0.010% due 11/02/2020 \$ 108.274 \$ 108.274 Bank of Nova Scotia 0.010% due 11/02/2020 6,852 6,852 **BNP Paribas Bank** 0.010% due 11/02/2020 113,545 113,545 Brown Brothers Harriman & Co. 0.010% due 11/02/2020 40 40 Citibank N.A. 0.010% due 11/02/2020 59,135 59,135 DBS Bank Ltd. 0.010% due 11/02/2020 157,790 157,790 JPMorgan Chase Bank N.A. 0.010% due 11/02/2020 118.343 118.343 Sumitomo Mitsui Banking Corp. 0.010% due 11/02/2020 6,598 6,598 Sumitomo Mitsui Trust Bank Ltd. 0.010% due 11/02/2020 38,452 38 452 609.029 U.S. TREASURY BILLS (a) 0.3% 0.095% due 11/17/2020 39.000 38.999 0.100% due 11/27/2020 2,400 2,400 0.100% due 01/28/2021 9,498 9,500 50.897 **Total Short-Term Instruments** 659,926 (Cost \$659.925) **Total Investments in Securities** 659,926 (Cost \$659,925) 口数 (単位:千) INVESTMENTS IN AFFILIATES 94.7% MUTUAL FUNDS 94.7% PIMCO Bermuda Income Fund (M) (Cost \$10,795,103) 819.992 11.889.885 **Total Investments in Affiliates** 11,889,885 (Cost \$10,795,103) **Total Investments 99.9%** \$ 12,549,811 (Cost \$11,455,028)

NOTES TO SCHEDULE OF INVESTMENTS (AMOUNTS IN THOUSANDS*):

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

87,186

(79,768)

\$ 12,557,229

(a) Coupon represents a yield to maturity.

Financial Derivative Instruments (b) 0.7%

Net Assets 100.0%

(Cost or Premiums, net \$0)

Other Assets and Liabilities, net (0.6%)

(b) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

ORWARD FOREIGN CURRENCY CONTRACTS

						未実現評価	(損) 益	
取引相手	決済月	受渡し	通貨	受取道	重貨	資産		負債
BPS	11/2020	JPY	208,083	\$	1,970	\$ 0	\$	(21)

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

						未実現評価	i (損) 益	
取引相手	決済月	受渡し	- 通貨	受	取通貨	資産		負債
BPS	11/2020	JPY	5,827	\$	56	\$ 0	\$	0
BPS	11/2020	\$	560	JPY	59,097	5		0
BPS	11/2020		2,015		210,661	0		0
BPS	11/2020		283		29,570	0		0
HUS	11/2020		745		77,752	0		(2)
HUS	11/2020		4,457		465,031	0		(9)
MYI	11/2020	JPY	4,792	\$	46	0		0
MYI	11/2020	\$	5,374	JPY	562,629	8		0
MYI	11/2020		1,127		117,958	2		0
						\$ 15	\$	(32)

F (JPY), J (JPY), N (JPY), P (JPY), Q (JPY), R (JPY), S (JPY), T (JPY), X (JPY), Y (JPY) AND Z (JPY) CLASS FORWARD FOREIGN CURRENCY CONTRACTS:

						未実現評価	h (損) :	益
取引相手	決済月	受	渡し通貨		受取通貨	資産		負債
BOA	11/2020	JPY	142,706,315	\$	1,366,474	\$ 1,368	\$	0
BOA	12/2020	\$	1,366,917	JPY	142,706,315	0		(1,371)
BPS	11/2020	JPY	16,557,891	\$	158,113	17		(294)
BPS	11/2020	\$	1,893,865	JPY	200,044,715	19,731		0
BPS	12/2020		122,920		12,845,732	0		0
BRC	11/2020	JPY	901,810	\$	8,539	0		(88)
BRC	11/2020	\$	1,996,327	JPY	210,894,415	21,055		0
CBK	11/2020	JPY	198,902,432	\$	1,909,107	6,511		(73)
CBK	12/2020	\$	1,879,656	JPY	195,755,154	0		(6,489)
GLM	11/2020		508,511		53,731,850	5,479		0
HUS	11/2020	JPY	96,238,232	\$	922,584	1,985		0
HUS	12/2020	\$	922,863	JPY	96,238,232	0		(1,966)
MYI	11/2020	JPY	168,375,966	\$	1,614,424	3,993		(227)
MYI	11/2020		1,079,342		10,309	0		(15)
MYI	11/2020	\$	10,335	JPY	1,079,342	0		(10)
MYI	11/2020		1,039,665		109,581,195	8,571		0
MYI	12/2020	JPY	1,079,342	\$	10,338	10		0
MYI	12/2020	\$	1,583,713	JPY	165,090,722	0		(3,972)
RBC	11/2020	JPY	95,814,507	\$	917,159	613		0
RBC	12/2020	\$	917,442	JPY	95,814,507	0		(600)
SCX	11/2020	JPY	819,571	\$	7,833	0		(7)
SCX	11/2020	\$	6,137	JPY	650,152	83		0
SSB	11/2020		1,161,535		122,287,520	8,248		0
TOR	11/2020	JPY	182,332,105	\$	1,747,464	3,304		0
TOR	11/2020	\$	714,001	JPY	75,327,573	6,571		0
TOR	12/2020		1,748,016		182,332,105	0		(3,294)
UAG	11/2020	JPY	328,883	\$	3,158	12		0
UAG	11/2020	\$	1,762,161	JPY	186,101,688	18,058		0
						\$ 105,609	\$	(18,406)
Total Forward	Foreign Currency Con	tracts				\$ 105,624	\$	(18,438)

		額面金額	時価 (単位:千
INVESTMENTS IN SECURIT Bank Loan obligations		.6%	
Advanz Pharma Corp.		44 000	40.740
6.500% due 09/06/2024 Al Convoy (Luxembourg) Sa	\$ -1	41,828	\$ 40,713
3.750% due 01/17/2027	EUR	1,000	1,145
4.500% due 01/17/2027	\$	644	634
Alphabet Holding Co., Inc.			
3.648% due 09/26/2024		485	471
Altica France S.A.		F 000	F 450
4.237% due 08/14/2026 American Builders & Contra	otoro S	5,292	5,150
2.148% due 01/15/2027	101013	1,485	1,444
Ancestry.com Operations, I	nc.	1,100	1,11
4.400% due 08/27/2026		2,046	2,045
4.750% due 10/19/2023		396	396
APi Group DE, Inc.		4.500	4.470
2.648% due 10/01/2026 Aramark Intermediate Hold!	Co Corn	4,566	4,478
1.898% due 03/11/2025	ես եսւի	933	894
Avantor Funding, Inc.			-
3.250% due 11/21/2024		215	214
Avolon TLB Borrower 1 (U.S	S.) LLC		
2.250% due 02/12/2027		7,127	6,831
AWAS Leasing 2011-I Ltd. 4.870% due 10/02/2021 (k)		510	514
Axalta Coating Systems Du	tch Hold		314
1.970% due 06/01/2024		400	389
Azalea TopCo, Inc.			
3.648-3.714% due 07/24/202		2,292	2,214
Banijay Entertainment SAS		384	373
3.890% due 03/01/2025 Bausch Health Cos., Inc.		304	3/3
2.899% due 11/27/2025		1,408	1,376
3.149% due 06/02/2025		834	816
Beacon Roofing Supply, Inc			
2.398% due 01/02/2025		1,082	1,050
Boeing Co. 1.500% due 02/07/2022		7,000	6,851
Bway Holdings Co.		7,000	0,001
3.480% due 04/03/2024		377	354
Caesars Resort Collection L	LC		
2.898% due 12/23/2024		12,218	11,490
4.648-4.651% due 07/21/202		7,412	7,188
Camelot U.S. Acquisition 1 3.148% due 10/30/2026	LO.	199	194
Carnival Corp.		100	10-
7.500% due 06/30/2025	EUR	10,574	11,998
8.500% due 06/30/2025	\$	21,845	22,009
Castlelake Aircraft Structu	red Trus		0.44
0.148% due 07/12/2024 CenturyLink, Inc.		2,310	2,147
2.398% due 03/15/2027		2,377	2,292
Charter Communications Op	erating		2,202
1.900% due 02/01/2027		5,498	5,366
CityCenter Holdings LLC			
3.000% due 04/18/2024		290	274
Commscope, Inc. 3.398% due 04/06/2026		3,960	3,828
Core & Main LP		0,000	3,020
3.750% due 08/01/2024		310	303
CSC Holdings LLC			
2.648% due 04/15/2027		2,842	2,758
Dell International LLC		2 000	0.040
2.750% due 09/19/2025 Delta Air Lines, Inc.		2,666	2,643
5.750% due 04/29/2023		4,188	4,182
Diamond Resorts Internatio	nal, Inc		.,
4.750% due 09/02/2023		5,426	4,884

	(額面金額 単位:千)	時価 (単位:千)
Elanco Animal Health, Inc. 1.899% due 08/01/2027	\$	2,878	\$ 2,820
Envision Healthcare Corp. 3.898% due 10/10/2025		15,080	10,854
EyeCare Partners LLC 3.750-3.898% due 02/18/2027		1,308	1,239
Forest City Enterprises LP			
3.648% due 12/08/2025 Froneri International Ltd.		2,162	2,101
2.398% due 01/31/2027 2.648% due 01/31/2027 E	UR	2,456 2,800	2,374 3,186
Frontier Communications Corp. 6.000% due 06/15/2024	Ś	17,129	16,855
Genesee & Wyoming, Inc.	Ÿ		
2.220% due 12/30/2026 Golden Nugget, Inc.		1,519	1,489
3.250% due 10/04/2023 Gray Television, Inc.		27	24
2.649% due 01/02/2026 GreenSky Holdings LLC		1,444	1,416
3.438% due 03/31/2025		4,778	4,551
HCA, Inc. 1.898% due 03/13/2025		2,917	2,908
1.898% due 03/18/2026 Hilton Worldwide Finance LLC		810	808
1.899% due 06/22/2026		9,745	9,263
iHeartCommunications, Inc. 3.148% due 05/01/2026		148,702	139,935
Ingersoll-Rand Services Co. 1.898% due 03/01/2027		2,263	2,192
Intelsat Jackson Holdings S.A. 3.600-6.500% due 07/13/2022		6,122	6,174
8.000% due 11/27/2023		14,449	14,573
8.625% due 01/02/2024 Iqvia, Inc.		10,100	10,222
1.898% due 01/17/2025 IRB Holding Corp.		9,894	9,752
3.750% due 02/05/2025		682	651
Jefferies Finance LLC 3.188% due 06/03/2026		925	900
KFC Holding Co. 1.897% due 04/03/2025		1,056	1,038
Lealand Finance Co. BV			
3.148% due 06/30/2024 4.148% due 06/30/2025		261 559	216 367
Marriott Ownership Resorts, Inc	C.	1,281	1,223
1.898% due 08/29/2025 Meredith Corp.			
2.648% due 01/31/2025 Messer Industries GmbH		637	618
2.720% due 03/01/2026 MH Sub I LLC		1,359	1,327
3.648% due 09/13/2024 NASCAR Holdings LLC		980	950
2.902% due 10/19/2026		2,965	2,894
Nexstar Broadcasting, Inc. 2.402% due 01/17/2024		243	237
Nielsen Finance LLC 2.147% due 10/04/2023		386	378
NMG Holding Co., Inc. 13.000% due 09/25/2025		11,958	12,481
Nouryon Finance BV			
3.145% due 10/01/2025 Pacific Gas & Electric Co.		4,180	4,062
2.188% due 06/30/2021 2.438% due 01/03/2022		2,800 2,800	2,796 2,784
Pactiv Evergreen, Inc.		68	67
2.898% due 02/05/2023 Parexel International Corp.			
2.898% due 09/27/2024		352	339

		額面金額(単位:千)	時価 (単位:千)
PetSmart, Inc. 4.500% due 03/11/2022	5	5,215	\$ 5,179
Playtika Holding Corp. 7.000% due 12/10/2024		25,572	25,641
Ply Gem Midco, Inc. 3.895% due 04/12/2025		4,801	4,725
Prestige Brands, Inc. 2.148% due 01/26/2024		41	41
Pug LLC 3.648% due 02/12/2027		804	706
Refinitiv U.S. Holdings, Inc. 3.250% due 10/01/2025	EUF	15,879	18,248
3.398% due 10/01/2025	\$	13,136	12,967
Regionalcare Hospital Partner	s Ho		25
3.898% due 11/16/2025		1,200	1,167
Reynolds Consumer Products 1.898% due 02/04/2027	LLC	1,241	1,220
RPI Intermediate Finance Trus	st	1,211	1,220
1.898% due 02/11/2027		1,725	1,719
SBA Senior Finance II LLC		400	475
1.900% due 04/11/2025 Sequa Mezzanine Holdings LL	r	489	475
1.000% due 07/23/2025		19,198	18,286
5.000% due 04/28/2024		678	542
7.750% due 11/28/2023		12,817	12,229
Serta Simmons Bedding LLC 4.500% due 11/08/2023		193	101
	EUF	3,670	4,148
Sinclair Television Group, Inc. 2.650% due 09/30/2026 Sotera Health Holdings LLC		1,183	1,150
5.500% due 12/11/2026 SS&C Technologies Holdings,	Inc	3,204	3,201
1.898% due 04/16/2025 State of Rio De Janeiro	1116.	4,400	4,284
6.024% due 12/20/2020		6,716	6,745
Sunshine Luxembourg VII SAF			
3.750% due 10/01/2026 5.250% due 10/01/2026	EUF		1,861
Syniverse Holdings, Inc.	Š	4,092	4,056
6.000% due 03/09/2023 U.S. Renal Care, Inc.		35,855	28,116
5.188% due 06/26/2026 Univision Communications, In	C.	2,195	2,112
3.750% due 03/15/2024 Valaris PLC		46,631	45,257
8.000% due 08/17/2021 VFH Parent LLC		652	649
3.145% due 03/01/2026 VICI Properties 1 LLC		329	326
1.896% due 12/20/2024 Westmoreland Coal Co.		3,627	3,496
15.000% due 03/15/2029		651	326
Westmoreland Mining Holding 9.250% due 03/15/2022 Whatabrands LLC	JS LL	128	119
2.897% due 07/31/2026 WHLN FIRST MTG CO LEND 2	466	477 SET UNTEL	466
2.565% due 02/09/2021 (k)	ASS	45,000	44,579
3.890% due 08/01/2021		79,000	79,067
Windstream Services II LLC 7.250% due 09/21/2027		1,127	1,068
Wyndham Hotels & Resorts, I	nc.		
1.898% due 05/30/2025 Zayo Group Holdings, Inc.		2,450	2,339
3.148% due 03/09/2027 Total Bank Loan Obligations		10,348	10,000 782,583
(Cost \$790,753)			, 02,000

	名()	頁面金額 単位:千)	時価 (単位:千)		\$ (ii	質面金額 単位:千)	(単	持価 位:千)		額(単	面金額 位:千)	時· (単位	
CORPORATE BONDS & NOTE:				1.849% due 01/10/2023	\$	1,000	\$	1,008	Credit Agricole S.A.				
BANKING & FINANCE 18.7%				2.375% due 10/06/2023	GBP	7,350		9,710	7.875% due 01/23/2024 (b)(c)	\$	296	\$	327
AerCap Ireland Capital DAC				3.125% due 01/17/2024		27,000		36,726	Credit Suisse AG				
3.500% due 05/26/2022	\$	150	\$ 152	3.250% due 02/12/2027		17,530		24,432	6.500% due 08/08/2023 (b)		10,885	1	12,300
AGFC Capital Trust I		0.000		3.250% due 01/17/2033		2,900		4,092	Credit Suisse Group AG				
1.987% due 01/15/2067		2,200	831	3.375% due 04/02/2025	EUR	700		887	1.489% due 06/12/2024		2,250		2,272
AIB Group PLC	EUR	0.000	7.746	3.684% due 01/10/2023	\$	1,300		1,344	2.593% due 09/11/2025		6,100		6,397
2.875% due 05/30/2031		6,600		4.337% due 01/10/2028		700		789	2.997% due 12/14/2023		2,600		2,711
4.263% due 04/10/2025 6.250% due 06/23/2025 (b)(c)	\$ EUR	12,800 2,461	13,796 2,892	4.338% due 05/16/2024		5,400		5,810	3.869% due 01/12/2029		31,650		35,271
Ally Financial, Inc.	EUN	2,401	2,092	4.375% due 01/12/2026		5,123		5,811	4.207% due 06/12/2024		3,000		3,245
3.875% due 05/21/2024	Ś	3,074	3,309	4.610% due 02/15/2023		6,400		6,705	4.282% due 01/09/2028		6,700		7,592
4.250% due 04/15/2021	*	4,660	4,733	4.972% due 05/16/2029		2,600		3,047	7.250% due 09/12/2025 (b)(c)		1,100		1,193
8.000% due 11/01/2031		2,889	3,993	5.875% due 09/15/2024 (b)(c)	GBP	4,000		5,020	7.500% due 07/17/2023 (b)(c) Credit Suisse Group Funding	C	5,300		5,631
Alpha Bank AE		2,000	0,000	6.125% due 12/15/2025 (b)(c)	\$	7,700		7,853	3.750% due 03/26/2025	Jueinse	1,500		1,662
2.500% due 02/05/2023	EUR	3,450	4,205	6.375% due 12/15/2025 (b)(c)	GBP	2,150		2,792	CTR Partnership LP		1,000		1,002
Altarea S.C.A.			,,,,,,,	7.125% due 06/15/2025 (b)(c)		5,200		7,068	5.250% due 06/01/2025		504		521
1.875% due 01/17/2028		7,400	8,315	7.250% due 03/15/2023 (b)(c)		16,760		22,346	CyrusOne LP		001		U.
Ambac LSNI LLC				7.750% due 09/15/2023 (b)(c)	\$	13,070		13,481	1.450% due 01/22/2027	EUR	1,500		1,752
6.000% due 02/12/2023	\$	10,706	10,666	7.875% due 03/15/2022 (b)(c)	CDD	1,200		1,241	Deutsche Bank AG				2000
Annington Funding PLC				7.875% due 09/15/2022 (b)(c)	GBP EUR	8,053 10,560		10,693	0.375% due 01/18/2021		74,100	8	86,399
2.646% due 07/12/2025	GBP	1,300	1,799	8.000% due 12/15/2020 (b)(c) 8.000% due 06/15/2024 (b)(c)	EUH \$	9,800		12,395 10,515	1.031% due 01/22/2021	\$	12,700		12,700
Army Hawaii Family Housing				Bevco Lux Sarl	٩	9,000		10,010	1.375% due 09/03/2026	EUR	9,100	1	10,647
0.548% due 06/15/2050	\$	8,100	6,262	1.750% due 02/09/2023	EUR	5,100		6,125	1.470% due 11/16/2022	\$	200		199
Aroundtown S.A.	FILE	0.000		BGC Partners, Inc.	LUII	3,100		0,120	1.481% due 02/27/2023		2,100		2,076
0.375% due 09/23/2022	EUR	2,000	2,341	3.750% due 10/01/2024	\$	1,464		1,484	1.539% due 02/04/2021		5,310		5,316
1.500% due 05/28/2026		6,200	7,497	4.375% due 12/15/2025	*	1,700		1,748	1.625% due 02/12/2021	EUR	12,800		14,980
5.375% due 03/21/2029	\$	11,300	13,177	5.125% due 05/27/2021		400		406	1.625% due 01/20/2027		13,900	1	16,403
Assurant, Inc. 4.200% due 09/27/2023		574	622	Blackstone Property Partners	Europ		Sarl		1.875% due 02/14/2022		9,500		11,276
4.200% due 09/2//2023 Atrium European Real Estate	1+4	5/4	022	0.500% due 09/12/2023	EUR	2,200		2,568	2.625% due 12/16/2024	GBP	5,600		7,431
3.000% due 09/11/2025	EUR	3,800	4,335	1.400% due 07/06/2022		2,900		3,433	3.150% due 01/22/2021	\$	10,000		10,049
3.625% due 10/17/2022	LUIT	350	414	1.750% due 03/12/2029		2,200		2,593	3.300% due 11/16/2022		100		104
Avolon Holdings Funding Ltd.		000	7.17	BNP Paribas S.A.					3.547% due 09/18/2031		7,400		7,537
2.875% due 02/15/2025	Ś	3,894	3,677	4.400% due 08/14/2028	\$	1,200		1,405	3.950% due 02/27/2023		1,920		2,023
3.250% due 02/15/2027		1,020	934	7.625% due 03/30/2021 (b)(c)		600		608	3.961% due 11/26/2025		13,460		14,406
5.500% due 01/15/2023		3,146	3,217	BOC Aviation Ltd.					4.250% due 10/14/2021		17,440		17,940
Banca Carige SpA				1.264% due 05/02/2021		3,380		3,371	EPR Properties		0.000		2 000
0.913% due 02/25/2021	EUR	22,800	26,593	1.358% due 09/26/2023		1,900		1,867	4.500% due 06/01/2027		3,650		3,268
1.189% due 10/25/2021		44,700	52,379	2.375% due 09/15/2021		570		574	4.750% due 12/15/2026 4.950% due 04/15/2028		256 1,132		233
Banca Monte dei Paschi di Si	ena Sp <i>A</i>			Brighthouse Financial, Inc.		4.000		4.050	4.950% due 04/15/2026 Equinix, Inc.		1,132		1,019
0.875% due 10/08/2026		3,900	4,753	3.700% due 06/22/2027 Brookfield Finance, Inc.		1,288		1,359	2.875% due 02/01/2026	EUR	7,675		9,098
Banco Bilbao Vizcaya Argenta	aria S.A			4.700% due 09/20/2047		3,038		3,535	Equitable Holdings, Inc.	LOIT	7,070		0,000
8.875% due 04/14/2021 (b)(c)		11,400	13,615	CA Immobilien Anlagen AG		3,030		3,000	5.000% due 04/20/2048	\$	184		220
Banco Bradesco S.A.			4 700	1.000% due 10/27/2025	EUR	3,800		4,428	Eurobank S.A.				
2.850% due 01/27/2023	\$	4,714	4,788	Cantor Fitzgerald LP	LOIT	0,000		1,120	2.750% due 11/02/2020	EUR	1,000		1,165
3.200% due 01/27/2025		3,400	3,443	4.875% due 05/01/2024	\$	501		548	Fairfax Financial Holdings Ltd	i.			
Banco BTG Pactual S.A. 4.500% due 01/10/2025		4,400	4,477	CBL & Associates LP					4.625% due 04/29/2030	\$	1,456		1,560
Banco de Credito del Peru		4,400	4,477	4.600% due 10/15/2024		77		28	4.850% due 04/17/2028		1,456		1,586
4.650% due 09/17/2024	PEN	16,400	4,801	5.950% due 12/15/2026		2,416		912	Fastighets AB Balder				
Banco Espirito Santo S.A.		10,100	1,001	China Construction Bank Corp					1.125% due 03/14/2022	EUR	1,887		2,224
2.625% due 05/08/2049 (d)	EUR	3,100	560	0.092% due 09/24/2021	EUR	2,000		2,332	1.875% due 03/14/2025		1,100		1,332
Banco Santander S.A.				CIT Bank N.A.					1.875% due 01/23/2026		1,470		1,783
1.344% due 04/12/2023	\$	800	804	2.969% due 09/27/2025	\$	2,800		2,896	First Abu Dhabi Bank PJSC		11 104		11 001
3.848% due 04/12/2023		1,200	1,284	CIT Group, Inc.		044		000	1.180% due 04/16/2022	\$	11,184	- 1	11,221
4.750% due 03/19/2025 (b)(c)	EUR	4,200	4,317	4.125% due 03/09/2021		914		922	GE Capital Funding LLC 4.400% due 05/15/2030		16,400		17,947
6.250% due 09/11/2021 (b)(c)		17,400	19,926	5.000% due 08/15/2022 5.000% due 08/01/2023		8,665		9,165	GE Capital International Fund	ina Com			
Bank of China Ltd.				Cooperatieve Rabobank UA		3,896		4,205	4.418% due 11/15/2035	my com	1,800	iiiteu Gu	1,949
0.000% due 04/17/2021		3,020	3,519	6.625% due 06/29/2021 (b)(c)	EUR	12 000		15,354	GE Capital UK Funding Unlimi	ted Co	1,000		1,040
Bank of Ireland Group PLC				Corestate Capital Holding S.A		12,800		10,004	4.125% due 09/13/2023	GBP	200		278
7.500% due 05/19/2025 (b)(c)		15,057	18,526	3.500% due 04/15/2023 (m)		39,300		34,792	Globalworth Real Estate Inve				
Bank of Nova Scotia		1.004	4.750	CPI Property Group S.A.		00,000		54,702	2.875% due 06/20/2022	EUR	1,100		1,302
4.900% due 06/04/2025 (b)(c)	\$	1,681	1,759	1.625% due 04/23/2027		5,700		6,484	3.000% due 03/29/2025		400		469
Barclays Bank PLC		21,655	23,860	2.750% due 05/12/2026		4,800		5,817	GLP Capital LP				
7.625% due 11/21/2022 (b) Barclays PLC		21,000	23,000	2.750% due 01/22/2028	GBP	800		1,021	5.250% due 06/01/2025	\$	650		712
1.375% due 01/24/2026	EUR	800	953	4.750% due 03/08/2023	\$	15,100		16,071	5.300% due 01/15/2029		3,142		3,517
1.660% due 05/16/2024	\$	8,400	8,451			100 \$110.00			Goodman U.S. Finance Three	LLC			
1.710% due 02/15/2023	Ψ.	8,100	8,142						3.700% due 03/15/2028		2,324		2,511
		2,100	0,112										

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Grainger PLC				7.500% due 06/27/2024 (b)(c)	\$	2,700	\$	2,854	5.250% due 08/15/2022 \$	50,324	\$ 51,846
3.000% due 07/03/2030	GBP	2,800	\$ 3,821	7.500% due 09/27/2025 (b)(c)		7,700		8,303	5.500% due 02/15/2024	2,055	2,126
3.375% due 04/24/2028		1,300	1,819	7.625% due 06/27/2023 (b)(c)	GBP	10,711		14,499	Physicians Realty LP		
Growthpoint Properties Interi				7.875% due 06/27/2029 (b)(c)		4,600		6,874	3.950% due 01/15/2028	918	964
5.872% due 05/02/2023	\$	1,600	1,670	Logicor Financing Sarl					Preferred Term Securities XVIII Ltd.		450
Horse Gallop Finance Ltd. 3.250% due 05/30/2022		10,200	10,485	0.750% due 07/15/2024	EUR	800		943	0.617% due 09/23/2035 Preferred Term Securities XXIV Ltd.	165	158
Host Hotels & Resorts LP		10,200	10,400	1.500% due 11/14/2022		3,240		3,870	0.550% due 03/22/2037	1.218	1.053
4.000% due 06/15/2025		200	208	1.625% due 07/15/2027 2.250% due 05/13/2025		800 2,400		967 2,986	0.630% due 03/22/2037	4,830	3,574
Howard Hughes Corp.				2.750% due 03/13/2023 2.750% due 01/15/2030	GBP	500		663	Preferred Term Securities XXV Ltd.	1,000	0,0,1
5.375% due 03/15/2025		2,932	2,943	3.250% due 11/13/2028	EUR	586		788	0.540% due 06/22/2037	28,198	22,700
HSBC Holdings PLC				MDGH-GMTN BV					Preferred Term Securities XXVI Ltd.		
1.270% due 05/18/2024		2,000	2,003	3.950% due 05/21/2050	\$	3,500		4,025	0.550% due 09/22/2037	29,889	26,452
1.480% due 03/11/2025		18,600	18,629	Mitsubishi UFJ Lease & Finar	ice Co.				QNB Finance Ltd.	00.400	00 501
2.633% due 11/07/2025		28,173	29,538	2.652% due 09/19/2022	_	1,100		1,135	1.311% due 02/12/2022	66,400	66,521
2.848% due 06/04/2031 3.000% due 05/29/2030	GBP	3,300 3,900	3,429 5,451	MPT Operating Partnership L	P GBP	0.400		0.110	3.500% due 03/28/2024 Regency Centers LP	7,200	7,668
3.973% due 05/22/2030	\$	14,100	15,826	2.550% due 12/05/2023	GBP	2,400		3,110	3.700% due 06/15/2030	1,720	1,882
4.041% due 03/13/2028	٧	700	782	3.692% due 06/05/2028 Nationwide Building Society		2,400		3,157	Sabra Health Care LP	1,720	1,002
4.300% due 03/08/2026		500	569	3.622% due 04/26/2023	\$	3,020		3,140	3.900% due 10/15/2029	410	414
4.750% due 07/04/2029 (b)(c)	EUR	2,800	3,290	3.766% due 03/08/2024	,	5,200		5,521	4.800% due 06/01/2024	564	595
5.875% due 09/28/2026 (b)(c)	GBP	6,800	9,106	3.960% due 07/18/2030		5,600		6,309	Sagax AB		
6.000% due 09/29/2023 (b)(c)	EUR	6,600	8,162	4.302% due 03/08/2029		12,500		14,157	1.125% due 01/30/2027 EUR	3,600	4,199
6.000% due 05/22/2027 (b)(c)	\$	700	726	5.750% due 06/20/2027 (b)(c)	GBP	6,850		9,134	2.000% due 01/17/2024	1,600	1,933
6.500% due 03/23/2028 (b)(c)		10,070	10,788	5.875% due 12/20/2024 (b)(c)		1,600		2,135	2.250% due 03/13/2025	6,800	8,359
Hudson Pacific Properties LP		000	004	Natwest Group PLC					Samhallsbyggnadsbolaget i Norden 1.000% due 08/12/2027	ав 2,500	2,881
3.950% due 11/01/2027		363	391	1.750% due 05/15/2023	\$	3,674		3,699	1.125% due 09/04/2026	2,410	2,845
Hunt Cos., Inc. 6.250% due 02/15/2026		462	445	1.775% due 06/25/2024 2.000% due 03/08/2023	EUR	1,400 4,000		1,412 4,768	Santander Holdings USA, Inc.	2,410	2,040
IMMOFINANZ AG		702	110	2.000% due 03/04/2025	EUN	23,650		28.825	3.400% due 01/18/2023 \$	14,048	14,753
2.500% due 10/15/2027	EUR	26,000	29,850	2.500% due 03/22/2023		27,000		33,133	3.500% due 06/07/2024	2,000	2,155
2.625% due 01/27/2023		9,600	11,356	3.125% due 03/28/2027	GBP	3,200		4,444	4.400% due 07/13/2027	1,284	1,434
InCaps Funding I Ltd.				3.498% due 05/15/2023	\$	5,114		5,315	4.500% due 07/17/2025	3,000	3,331
2.241% due 06/01/2033	\$	11,447	10,417	3.875% due 09/12/2023		8,100		8,748	Santander UK Group Holdings PLC	4 500	4 705
2.246% due 06/01/2033		3,113	2,833	4.269% due 03/22/2025		11,500		12,602	0.357% due 03/27/2024 EUR	1,500	1,735
Industrial & Commercial Bank	of Chir		0.000	4.445% due 05/08/2030		17,600		20,320	2.920% due 05/08/2026 GBP 3.373% due 01/05/2024 \$	720 33,908	986 35,522
0.993% due 11/08/2020 ING Groep NV		2,000	2,000	4.519% due 06/25/2024		400		434	3.625% due 01/14/2026 GBP	1,900	2,698
5.750% due 11/16/2026 (b)(c)		5,400	5,631	4.800% due 04/05/2026		2,300		2,673	3.823% due 11/03/2028 \$	3,400	3,764
International Lease Finance C	orp.	0,100	0,001	5.076% due 01/27/2030		16,500		19,751	6.750% due 06/24/2024 (b)(c) GBP	16,610	22,617
8.625% due 01/15/2022	CO. O. M. (1)	3,201	3,432	6.000% due 12/29/2025 (b)(c) 8.000% due 08/10/2025 (b)(c)		17,700 12,660		18,358 14,199	7.375% due 06/24/2022 (b)(c)	7,500	10,072
Intesa Sanpaolo SpA				8.625% due 08/15/2021 (b)(c)		13,400		13,860	SBA Communications Corp.		
7.000% due 01/19/2021 (b)(c)	EUR	2,600	3,041	NatWest Markets PLC		10,100		10,000	3.875% due 02/15/2027 \$	1,855	1,887
KBC Group NV (b)		000	074	0.625% due 03/02/2022	EUR	300		352	Sherbank of Russia Via SB Capital S		
4.250% due 10/24/2025 (c)		600	674	3.625% due 09/29/2022	\$	18,100		19,062	5.717% due 06/16/2021	900	924
4.750% due 09/05/2169 Kennedy Wilson Europe Real I	Eetata I	1,000	1,196	Navient Corp.					6.125% due 02/07/2022 SELP Finance Sarl	10,400	10,952
3.250% due 11/12/2025	Lotate L	1,400	1,604	5.625% due 08/01/2033		1,468		1,261	1.500% due 11/20/2025 EUR	700	855
3.950% due 06/30/2022	GBP	800	1,042	5.875% due 03/25/2021		14,903		15,094	SL Green Operating Partnership LP	700	000
Kennedy-Wilson, Inc.			.,	6.500% due 06/15/2022		4,990		5,102	3.250% due 10/15/2022 \$	234	239
5.875% due 04/01/2024	\$	1,395	1,348	6.625% due 07/26/2021 7.250% due 01/25/2022		3,990 6,298		4,077 6,514	SL Green Realty Corp.		
Ladder Capital Finance Holdin	igs LLLP			NE Property BV		0,290		0,014	4.500% due 12/01/2022	1,420	1,485
4.250% due 02/01/2027		803	696	1.875% due 10/09/2026	EUR	7,600		8,186	SMBC Trust Account		
LeasePlan Corp. NV 0.125% due 09/13/2023	EUR	0.000	7,595	2.625% due 05/22/2023 (m)	2011	3,100		3,665	1.430% due 04/09/2021	5,000	4,998
Legal & General Group PLC	EUN	6,600	7,090	Newmark Group, Inc.					Societe Generale S.A. (b)(c) 6.750% due 04/06/2028	1,511	1,590
5.625% due 03/24/2031 (b)(c)	GBP	1,910	2,530	6.125% due 11/15/2023	\$	2,334		2,472	7.375% due 10/04/2023	8,200	8,449
Life Storage LP	001	.,	2,000	Omega Healthcare Investors,	Inc.				Society of Lloyd's	0,200	0,110
3.875% due 12/15/2027	\$	611	682	3.625% due 10/01/2029		1,682		1,699	4.750% due 10/30/2024 GBP	500	707
LifeStorage LP				OneMain Finance Corp. 5.625% due 03/15/2023		29,772		31,093	Standard Chartered PLC		
3.500% due 07/01/2026		1,200	1,350	6.125% due 05/15/2022		15,903		16,599	1.368% due 01/20/2023 \$	2,470	2,478
Lloyds Banking Group PLC	CDD	000	007	6.125% due 03/15/2024		2,832		2,981	1.450% due 09/10/2022	8,100	8,127
2.250% due 10/16/2024	GBP	7.450	807	6.875% due 03/15/2025		3,141		3,461	4.247% due 01/20/2023	4,700	4,877
3.500% due 04/01/2026 3.574% due 11/07/2028	EUR \$	7,450 5,600	9,781 6,155	7.750% due 10/01/2021		2,948		3,095	Starwood Property Trust, Inc.	8,000	8,005
4.000% due 03/07/2025	AUD	3,500	2,692	Ontario Teachers' Cadillac Fa	irview		Trust		3.625% due 02/01/2021 4.750% due 03/15/2025	691	672
4.375% due 03/22/2028	AUD \$	2,200	2,554	3.125% due 03/20/2022		696		714	5.000% due 12/15/2021	500	499
4.550% due 08/16/2028	,	4,600	5,437	Park Aerospace Holdings Ltd.		40		40.755	STORE Capital Corp.	000	400
4.947% due 06/27/2025 (b)(c)	EUR	2,011	2,337	3.625% due 03/15/2021		18,709		18,727	4.500% due 03/15/2028	830	894
5.125% due 12/27/2024 (b)(c)	GBP	1,400	1,790	4.500% due 03/15/2023		9,522		9,635	4.625% due 03/15/2029	187	203

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Summit Properties Ltd.	(=	= 12. 17	(年四.1)	Altice Financing S.A.	(+	124 . 17	(手匠:17	Clear Channel Worldwide Holdings,		(年四.1)
2.000% due 01/31/2025	EUR	1,100	\$ 1,217	2.250% due 01/15/2025	EUR	3,500	\$ 3,812	9.250% due 02/15/2024 \$		\$ 3,014
Svenska Handelsbanken AB (b		1,100	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	3.000% due 01/15/2028	2011	4,700	4,996	CNH Industrial Capital LLC	0,112	, 0,011
4.375% due 03/01/2027	\$	4,200	4,260	5.000% due 01/15/2028	\$	6,200	6,022	4.375% due 11/06/2020	300	300
4.750% due 03/01/2031		6,600	6,827	7.500% due 05/15/2026		4,100	4,284	Community Health Systems, Inc.		
Tesco Property Finance 2 PLC				Altice France S.A.			1.850000	6.250% due 03/31/2023	59,720	59,272
6.052% due 10/13/2039	GBP	4,646	7,963	5.500% due 01/15/2028		2,400	2,434	6.625% due 02/15/2025	28,447	27,810
Tesco Property Finance 3 PLC				7.375% due 05/01/2026		13,900	14,522	8.000% due 03/15/2026	11,418	11,475
5.744% due 04/13/2040		164	281	8.125% due 02/01/2027		2,500	2,722	8.625% due 01/15/2024	42,256	42,969
Tesco Property Finance 4 PLC				Amdocs Ltd.				Connect Finco SARL		
5.801% due 10/13/2040		399	692	2.538% due 06/15/2030		5,300	5,404	6.750% due 10/01/2026	1,330	1,342
Tesco Property Finance 6 PLC				American Airlines 2017-2 Cl	ass AA Pa			Constellation Oil Services Holding S		
5.411% due 07/13/2044		2,571	4,327	3.350% due 10/15/2029		415	388	10.000% due 11/09/2024 (e)	905	244
TP ICAP PLC 5.250% due 01/26/2024		2,100	2,919	ArcelorMittal S.A.	FUD	0.000	0.504	Corning, Inc.	1 001	1 000
		3,300	4,766	1.000% due 05/19/2023	EUR	8,200	9,531	5.450% due 11/15/2079	1,291	1,632
5.250% due 05/29/2026 U.S. Capital Funding VI Ltd.		3,300	4,700	Arconic Corp. 6.000% due 05/15/2025	\$	1,017	1,079	CoStar Group, Inc. 2.800% due 07/15/2030	2,000	2,058
0.504% due 07/10/2043	Š	26,609	23,017	Avon International Capital P		1,017	1,079	CSC Holdings LLC	2,000	2,030
UBS AG (b)	*	20,000	20,017	6.500% due 08/15/2022	LU	464	473	4.125% due 12/01/2030	800	814
4.750% due 02/12/2026	EUR	6,800	8,004	Axiata SPV2 Bhd		404	473	4.625% due 12/01/2030	300	300
5.125% due 05/15/2024	\$	900	991	3.466% due 11/19/2020		7.800	7,813	6.500% due 02/01/2029	1,000	1,111
7.625% due 08/17/2022		6,000	6,685	Bacardi Ltd.		7,000	7,010	CSCEC Finance Cayman I Ltd.	1,000	1,111
UBS Group AG		0,000	0,000	4.450% due 05/15/2025		2,000	2,244	2.950% due 11/19/2020	400	400
4.125% due 09/24/2025		2,670	3,038	Baidu, Inc.			_,	CVS Pass-Through Trust		
4.125% due 04/15/2026		1,000	1,148	3.875% due 09/29/2023		2,100	2,259	5.773% due 01/10/2033	158	180
4.253% due 03/23/2028		1,400	1,620	Banner Health			. •	7.507% due 01/10/2032	641	792
5.750% due 02/19/2022 (b)(c)	EUR	3,200	3,863	2.338% due 01/01/2030		1,722	1,772	CVS Pass-Through Trust Series 200	19	
7.000% due 02/19/2025 (b)(c)	\$	200	224	3.181% due 01/01/2050		1,197	1,249	8.353% due 07/10/2031	641	842
UniCredit SpA				Boeing Co.				DAE Funding LLC		
7.830% due 12/04/2023		72,590	85,162	4.875% due 05/01/2025		2,987	3,251	4.500% due 08/01/2022	11,295	11,380
Unique Pub Finance Co. PLC				5.040% due 05/01/2027		6,299	6,931	5.000% due 08/01/2024	6,465	6,544
5.659% due 06/30/2027	GBP	1,823	2,453	5.150% due 05/01/2030		9,444	10,456	5.250% due 11/15/2021	13,386	13,622
7.395% due 03/28/2024		1,886	2,518	5.705% due 05/01/2040		15,535	18,075	5.750% due 11/15/2023	6,316	6,403
Uniti Group LP		2.000		5.805% due 05/01/2050		12,129	14,317	Dell Bank International DAC	5.555	
6.000% due 04/15/2023	\$	2,500	2,537	5.930% due 05/01/2060		18,015	21,432	0.625% due 10/17/2022 EUR	2,300	2,693
7.875% due 02/15/2025		19,582	20,806	Bombardier, Inc.		000	055	Delta Air Lines, Inc.	000	000
VICI Properties LP		4.704	4.011	5.750% due 03/15/2022		268	255	3.625% due 03/15/2022 \$	920	902
3.500% due 02/15/2025		4,784	4,811	6.000% due 10/15/2022		1,846	1,646	7.000% due 05/01/2025	15,278	16,689
3.750% due 02/15/2027 4.125% due 08/15/2030		4,866 5,684	4,887 5,762	6.125% due 01/15/2023		1,027 274	887	Diamond Resorts International, Inc. 7.750% due 09/01/2023	11,084	10,441
4.250% due 12/01/2026		3,600	3,666	7.500% due 03/15/2025			200	10.750% due 09/01/2024	180	164
4.625% due 12/01/2029		3,600	3,747	7.875% due 04/15/2027 Broadcom Corp.		6,056	4,421	eBay, Inc.	100	104
Voyager Aviation Holdings LL	r	3,000	3,747	3.875% due 01/15/2027		9,406	10,391	2.700% due 03/11/2030	2,400	2,518
9.000% due 08/15/2021		3,693	1,819	Broadcom, Inc.		3,400	10,551	Empresa de Transporte de Pasajero		
Welltower, Inc.		0,000	1,010	3.150% due 11/15/2025		2,300	2,482	3.650% due 05/07/2030	1,100	1,207
4.250% due 04/15/2028		429	488	4.110% due 09/15/2028		17,245	19,238	4.700% due 05/07/2050	2,800	3,390
WP Carey, Inc.				4.150% due 11/15/2030		12,100	13,583	Energy Transfer Operating LP		
3.850% due 07/15/2029		282	312	4.300% due 11/15/2032		11,188	12.785	3.750% due 05/15/2030	1,832	1,800
WPC Eurobond BV				5.000% due 04/15/2030		204	240	5.000% due 05/15/2050	1,669	1,564
1.350% due 04/15/2028	EUR	6,800	8,113	Caesars Entertainment, Inc.				Energy Transfer Partners LP		
2.125% due 04/15/2027		2,100	2,626	6.250% due 07/01/2025		13,500	13,846	5.875% due 03/01/2022	450	470
2.250% due 04/09/2026		3,400	4,293	Camelot Finance S.A.				Eurofins Scientific SE		
Yorkshire Building Society			2.2	4.500% due 11/01/2026		182	190	2.125% due 07/25/2024 EUR	800	988
3.000% due 04/18/2025	GBP	600 _	817	CCO Holdings LLC				Exela Intermediate LLC	000	264
		_	2,294,981	4.500% due 08/15/2030		3,718	3,869	10.000% due 07/15/2023 \$	880	264
INDUSTRIALS 13.2%				4.750% due 03/01/2030		4,180	4,402	Expedia Group, Inc. 3.600% due 12/15/2023	3,500	3,602
AA Bond Co. Ltd.				Centene Corp.		0.040	0.000	4.625% due 08/01/2027	3,700	3,885
2.875% due 01/31/2022		745	956	3.375% due 02/15/2030		2,240	2,330	6.250% due 05/01/2025	6,692	7,366
5.500% due 07/31/2027		855	1,133	4.250% due 12/15/2027		1,462	1,542	7.000% due 05/01/2025	2,805	3,006
Airbus SE	5115	0.500	0.045	4.625% due 12/15/2029 4.750% due 01/15/2025		1,880 4,172	2,049 4,292	F-Brasile SpA	2,000	0,000
2.375% due 06/09/2040	EUR	2,500	3,043	Chanel Ceres PLC		4,172	4,292	7.375% due 08/15/2026	900	783
Aker BP ASA		700	704	1.000% due 07/31/2031	EUR	3,700	4,438	Flex Ltd.	550	. 00
3.000% due 01/15/2025	\$	700	701	Charter Communications Op			4,400	4.875% due 06/15/2029	277	318
3.750% due 01/15/2030	A Dar-	1,300	1,251	1.864% due 02/01/2024	\$	9,232	9,468	Ford Foundation		
Alaska Airlines 2020-1 Class 4 4.800% due 08/15/2027	a rass	3,275		4.800% due 03/01/2050	*	3,818	4,364	2.415% due 06/01/2050	1,285	1,262
4.800% due 08/15/2027 Albertsons Cos., Inc.		3,275	3,454	Citrix Systems, Inc.		0,0.0	1,001	2.815% due 06/01/2070	2,070	2,041
4.625% due 01/15/2027		214	221	3.300% due 03/01/2030		1,586	1,677	Ford Motor Credit Co. LLC		
4.875% due 02/15/2030		423	450	Clear Channel International	BV			1.515% due 02/15/2023	600	565
		120	100	6.625% due 08/01/2025		4,250	4,330	1.744% due 07/19/2024 EUR	2,800	3,085

	額面金額 (単位:千)	時価 (単位:千)		額(単	面金額 位:千)	時価 (単位:千)		額面金額 (単位:千)	時価 (単位:千)
3.087% due 01/09/2023	7,600	\$ 7,538	Kinder Morgan, Inc.				Oracle Corp.		
3.360% due 01/07/2022	4,920	4,892	7.750% due 01/15/2032	\$	2,500	\$ 3,424	3.850% due 04/01/2060	\$ 1,835	\$ 2,091
3.550% due 10/07/2022	8,355	8,328	Kraft Heinz Foods Co.				4.000% due 07/15/2046	514	596
5.875% due 08/02/2021	400	409	3.000% due 06/01/2026		4,722	4,802	Ortho-Clinical Diagnostics, Inc.		
Fortress Transportation & Infrastr	ucture Inves		3.875% due 05/15/2027		5,592	5,924	7.250% due 02/01/2028	1,556	1,629
6.500% due 10/01/2025	7,563	7,479	3.950% due 07/15/2025		1,000	1,082	7.375% due 06/01/2025	638	674
6.750% due 03/15/2022	12,084	12,020	4.250% due 03/01/2031		4,862	5,285	Pacific Drilling S.A.		
Fresenius U.S. Finance II, Inc.			5.500% due 06/01/2050		2,388	2,733	8.375% due 10/01/2023	8,217	1,012
4.250% due 02/01/2021	190	192	6.500% due 02/09/2040		300	382	Par Pharmaceutical, Inc.		
G4S International Finance PLC			7.125% due 08/01/2039		4,200	5,680	7.500% due 04/01/2027	2,332	2,475
1.500% due 01/09/2023 EUF	1,400	1,647	L Brands, Inc.				PayPal Holdings, Inc.		
Gap, Inc.			6.875% due 07/01/2025		1,100	1,181	3.250% due 06/01/2050	1,107	1,199
8.375% due 05/15/2023	2,001	3,014	Level 3 Financing, Inc.				PeaceHealth Obligated Group	0.400	0.077
8.625% due 05/15/2025	11,906	13,085	3.400% due 03/01/2027		506	542	3.218% due 11/15/2050 Pelabuhan Indonesia III Persero I	3,100	3,077
8.875% due 05/15/2027	6,075	6,954	3.875% due 11/15/2029		2,218	2,401			1 000
GATX Corp.			Marriott International, Inc.				4.500% due 05/02/2023	1,600	1,693
0.969% due 11/05/2021	1,955	1,954	4.625% due 06/15/2030		516	551	Petroleos de Venezuela S.A. (d) 5.375% due 04/12/2027	11,932	465
General Electric Co.	004	007	Marriott Ownership Resorts, In	C.	4.000	4.050	5.500% due 04/12/2037	10,372	405
4.250% due 05/01/2040	821	867	6.125% due 09/15/2025		1,300	1,358	6.000% due 05/16/2024	8,283	340
4.350% due 05/01/2050	27,887	29,761	Melco Resorts Finance Ltd. 5.375% due 12/04/2029		3.700	3.572	6.000% due 11/15/2026	13,183	514
5.550% due 01/05/2026	6,390	7,524					9.000% due 11/17/2021	400	16
6.150% due 08/07/2037	257	318	5.625% due 07/17/2027		300	305	9.750% due 17/17/2021 9.750% due 05/17/2035		184
6.875% due 01/10/2039	87	115	Memorial Sloan-Kettering Canc	er cer		1.750	Petroleos Mexicanos	4,730	104
General Motors Co.	4.400	4 000	2.955% due 01/01/2050		1,700	1,750		880	753
6.800% due 10/01/2027 (k)	1,138	1,399	MGM China Holdings Ltd.		4 500	4 544	5.350% due 02/12/2028		
Greene King Finance PLC	4.150	0.570	5.250% due 06/18/2025		4,500	4,544	5.950% due 01/28/2031	13,650	11,442
1.859% due 12/15/2034 GBF		3,576	Micron Technology, Inc.		3,365	3,941	6.490% due 01/23/2027	6,170	5,757
3.593% due 03/15/2035	2,186	2,767	4.663% due 02/15/2030 5.327% due 02/06/2029		2,532	3,035	6.500% due 03/13/2027	9,282	8,633
4.064% due 03/15/2035	649	845	Mitchells & Butlers Finance PL	•	2,002	3,033	6.500% due 01/23/2029	21,284	19,010
5.106% due 03/15/2034	150	208	0.700% due 12/15/2030	u	552	465	6.750% due 09/21/2047	390	303
H Lundbeck A/S	0.000	7.070		GBP	965	1,271	6.840% due 01/23/2030	31,536	28,272
0.875% due 10/14/2027 EUF	6,800	7,970	NCL Corp. Ltd.	ubr	900	1,271	6.950% due 01/28/2060	7,790	6,102
Hyatt Hotels Corp.	11 000	11 044	3.625% due 12/15/2024	\$	240	166	7.690% due 01/23/2050	2,430	2,023
3.246% due 09/01/2022 SiHeartCommunications, Inc.	11,800	11,944	NetApp, Inc.	Ÿ	240	100	PetSmart, Inc. 5.875% due 06/01/2025	563	577
4.750% due 01/15/2028	69,940	66,911	2.700% due 06/22/2030		5,400	5,536	Post Holdinas, Inc.	303	5//
6.375% due 05/01/2026	9,272	9,672	Netflix, Inc.		0,400	0,000	4.625% due 04/15/2030	1 277	1 417
8.375% due 05/01/2027				EUR	3,900	4,924	4.020% due 04/15/2030 QVC. Inc.	1,377	1,417
IHO Verwaltungs GmbH (e)	8,364	8,130	3.625% due 06/15/2030	LOII	18,776	23,914	4.450% due 02/15/2025	1,910	1,958
3.625% due 05/15/2025 EUF	2,700	3,146	3.875% due 11/15/2029		8,217	10,649	4.850% due 04/01/2024	2,121	2,219
3.875% due 05/15/2027	1,500	1,748	4.625% due 05/15/2029		7,600	10,313	5.950% due 03/15/2043	5,338	5,151
6.000% due 05/15/2027		3,680	4.875% due 06/15/2030	\$	3,100	3,544	Radiology Partners, Inc.	0,000	0,101
6.375% due 05/15/2029	3,777	4,008	5.375% due 11/15/2029		980	1,149	9.250% due 02/01/2028	979	1,046
IMCD NV	3,111	4,000	New Red Finance, Inc.		000	1,110	Refinitiv U.S. Holdings, Inc.	070	1,040
2.500% due 03/26/2025 EUF	1,500	1,804	4.250% due 05/15/2024		4,823	4,927		JR 14,530	17,726
Imperial Brands Finance PLC	1,000	1,004	4.375% due 01/15/2028		387	392	RELX Capital, Inc.		17,720
3.500% due 07/26/2026	2,400	2,601	Nissan Motor Acceptance Corp.				3.000% due 05/22/2030	\$ 312	337
Indian Railway Finance Corp. Ltd.	2,100	2,001	1.114% due 01/13/2022		200	198	Rite Aid Corp.	, ,,,	007
3.249% due 02/13/2030	2,600	2,637	1.900% due 09/14/2021		371	373	7.500% due 07/01/2025	1,815	1,818
3.950% due 02/13/2050	1,000	933	3.875% due 09/21/2023		2,000	2,090	8.000% due 11/15/2026	1,540	1,546
Informa PLC	.,000	000	Nissan Motor Co. Ltd.		-,	7,555	Roadster Finance DAC	.,	,,,,,
2.125% due 10/06/2025 EUF	18,000	21,071		EUR	13,100	15,462	1.625% due 12/09/2024 El	JR 200	232
Intelsat Connect Finance S.A.		= 1,0.13	3.522% due 09/17/2025	\$	8,300	8,369	2.375% due 12/08/2027	1,000	1,157
9.500% due 02/15/2023 (d)	3,960	1,161	4.345% due 09/17/2027		8,300	8,338	Rolls-Royce PLC		
Intelsat Jackson Holdings S.A. (d)			Noble Holding International Ltd	i.			4.625% due 02/16/2026	6,600	7,707
5.500% due 08/01/2023	12,486	7,351	7.875% due 02/01/2026 (d)		10,687	2,603	5.750% due 10/15/2027 G	BP 5,200	6,746
8.000% due 02/15/2024	5,341	5,430	Nokia OYJ				Royal Caribbean Cruises Ltd.		
8.500% due 10/15/2024	57,550	35,681	2.375% due 05/15/2025	EUR	1,300	1,574	9.125% due 06/15/2023	\$ 2,500	2,606
9.750% due 07/15/2025	29,732	18,630	3.125% due 05/15/2028		2,500	3,143	10.875% due 06/01/2023	7,622	8,326
Intelsat Luxembourg S.A.			Norwegian Air Shuttle ASA 20	16-1 C	lass A Pass	-Through	11.500% due 06/01/2025	11,766	13,487
7.750% due 06/01/2021 (d)	20,642	980	Trust				Russian Railways Via RZD Capita		
InterContinental Hotels Group PLC			4.875% due 05/10/2028	\$	417	379		JR 7,700	9,122
1.625% due 10/08/2024 EUF	9,600	11,160	NVR, Inc.					BP 6,300	11,024
3.375% due 10/08/2028 GBF	5,500	7,150	3.000% due 05/15/2030		1,161	1,246	SABIC Capital I BV		
IQVIA, Inc.			NXP BV				3.000% due 09/14/2050	\$ 5,300	5,179
2.875% due 09/15/2025 EUF		468	3.400% due 05/01/2030		466	513	Sands China Ltd.		
3.250% due 03/15/2025	500	586	4.300% due 06/18/2029		2,200	2,556	3.800% due 01/08/2026	2,800	2,875
JetBlue 2020-1 Class A Pass Throu			Occidental Petroleum Corp.				4.375% due 06/18/2030	2,700	2,776
4.000% due 11/15/2032	7,300	7,554	1.730% due 08/15/2022		5,260	4,841	4.600% due 08/08/2023	3,100	3,308
							5.125% due 08/08/2025	4,500	4,856

	額(単	面金額 (位:千)	時価 (単位:千)		名(単	頁面金額 単位:千)	明 (単位	寺価 立:千)		額面金額 (単位:千)	時価 (単位:千)
5.400% due 08/08/2028	\$	5,200	\$ 5,666	Valaris PLC (d)					China Resources Gas Group Ltd.		
Six Flags Theme Parks, Inc.				5.750% due 10/01/2044	\$	4,598	\$	224	4.500% due 04/05/2022	\$ 400	\$ 417
7.000% due 07/01/2025		921	977	7.750% due 02/01/2026		864		42	Edison International		
SMBC Aviation Capital Finance	DAC	72.2	100	Vale Overseas Ltd.		5.555		0.000	2.400% due 09/15/2022	3,161	3,211
2.650% due 07/15/2021		400	403	3.750% due 07/08/2030		2,200		2,319	2.950% due 03/15/2023	118	122
3.550% due 04/15/2024		1,000	1,056	6.250% due 08/10/2026		3,616		4,319	3.125% due 11/15/2022	1,688	1,743
4.125% due 07/15/2023 Southwest Airlines Co.		200	212	6.875% due 11/21/2036		1,207		1,624	3.550% due 11/15/2024	1,887	1,994
4.750% due 05/04/2023		1,339	1,435	6.875% due 11/10/2039 Vale S.A.		951		1,306	5.750% due 06/15/2027 El Paso Natural Gas Co. LLC	1,380	1,569
5.125% due 06/15/2027		3,210	3,574	3.750% due 01/10/2023	EUR	1,500		1,854	8.625% due 01/15/2022	1,900	2,072
5.250% due 05/04/2025		1,134	1,259	ViaSat, Inc.	LUII	1,000		1,004	Enable Midstream Partners LP	1,000	2,072
Spanish Broadcasting System, I	ne	1,101	1,200	5.625% due 09/15/2025	\$	3,363		3.387	4.950% due 05/15/2028	424	407
12.500% due 04/15/2049 (d)		818	756	6.500% due 07/15/2028		3,300		3,412	FirstEnergy Corp.		
Sprint Spectrum Co. LLC				VMware, Inc.		-,			3.400% due 03/01/2050	300	277
3.360% due 09/20/2021		1,250	1,264	3.900% due 08/21/2027		540		597	Gazprom Neft OAO Via GPN Capi	tal S.A.	
4.738% due 03/20/2025		5,200	5,672	4.700% due 05/15/2030		1,228		1,452	4.375% due 09/19/2022	11,935	12,463
5.152% due 03/20/2028		18,240	21,299	Volkswagen Bank GmbH					6.000% due 11/27/2023	28,785	32,012
Staples, Inc.				0.000% due 06/15/2021	EUR	900		1,049	Gazprom PJSC Via Gaz Capital S		
7.500% due 04/15/2026		255	239	Volkswagen Financial Service	es AG					UR 100	118
Syngenta Finance NV				0.319% due 02/15/2021		7,300		8,516	2.949% due 01/24/2024	450	544
	EUR	25,000	31,358	0.625% due 04/01/2022		5,349		6,297	3.600% due 02/26/2021	3,624	4,272
3.933% due 04/23/2021	\$	1,600	1,621	Volkswagen Financial Service					4.950% due 03/23/2027	\$ 1,200	1,337
4.441% due 04/24/2023		5,300	5,607	1.125% due 09/18/2023	GBP	11,200		14,500	4.950% due 02/06/2028	1,000	1,117
4.892% due 04/24/2025		800	868	1.625% due 11/30/2022		3,300		4,326	5.150% due 02/11/2026	5,700	6,357
5.182% due 04/24/2028		1,800	1,971	1.875% due 09/07/2021		300		391	5.999% due 01/23/2021	2,322	2,351
TEGNA, Inc.		4 000	4 505	Volkswagen Leasing GmbH	CUD	1 000		1 100	6.510% due 03/07/2022	6,638	7,055
4.625% due 03/15/2028		1,603	1,585	0.000% due 07/06/2021	EUR	1,000		1,165	7.288% due 08/16/2037	500	702
Tenet Healthcare Corp.		107	170	0.250% due 02/16/2021		4,688		5,469	8.625% due 04/28/2034	2,372	3,549
4.625% due 07/15/2024 Teva Pharmaceutical Finance Co	- nv	167	170	0.500% due 06/20/2022		875		1,028	Odebrecht Drilling Norbe VIII/IX I		405
3.650% due 11/10/2021	D. BV	900	893	Walt Disney Co. 3.500% due 05/13/2040	Ś	3,960		4,437	6.350% due 12/01/2021	135	125
Teva Pharmaceutical Finance IV	RV	300	033	3.600% due 03/13/2051	٧	7,014		7,840	Odebrecht Offshore Drilling Final 6.720% due 12/01/2022	220	200
3.650% due 11/10/2021		418	415	3.800% due 05/13/2060		4,597		5,294	Pacific Gas & Electric Co.	220	200
Teva Pharmaceutical Finance No	etherl		410	Western Digital Corp.		4,007		0,204	2.100% due 08/01/2027	2,800	2,708
	EUR	1,800	1,956	4.750% due 02/15/2026		4,492		4,844	2.500% due 02/01/2031	2,600	2,464
3.250% due 04/15/2022		12,900	15,081	Western Midstream Operating	ı LP	,,		1,011	2.950% due 03/01/2026 (d)	8,630	8,755
6.000% due 01/31/2025		2,700	3,275	2.074% due 01/13/2023		1,048		975	3.150% due 01/01/2026	25,440	26,055
Teva Pharmaceutical Finance No	etherl	ands III BV		6.250% due 02/01/2050		786		723	3.250% due 06/15/2023 (d)	8,640	8,910
2.200% due 07/21/2021	\$	6,579	6,489	Windstream Escrow LLC					3.300% due 03/15/2027	3,838	3,890
Textron, Inc.				7.750% due 08/15/2028		11,607		11,230	3.300% due 12/01/2027 (d)	14,666	14,893
0.793% due 11/10/2020		3,770	3,773	Wyndham Destinations, Inc.					3.300% due 08/01/2040	1,642	1,500
Times Square Hotel Trust				3.900% due 03/01/2023		1,682		1,635	3.400% due 08/15/2024 (d)	6,570	6,823
8.528% due 08/01/2026		1,504	1,638	4.250% due 03/01/2022		115		116	3.450% due 07/01/2025	12,102	12,620
Topaz Solar Farms LLC		2.22	22	4.625% due 03/01/2030		1,093		1,048	3.500% due 06/15/2025	8,068	8,418
4.875% due 09/30/2039		6,136	6,677	5.650% due 04/01/2024		5,058		5,188	3.500% due 08/01/2050	7,200	6,536
5.750% due 09/30/2039		8,598	9,775	6.000% due 04/01/2027		1,464		1,512	3.750% due 02/15/2024 (d)	10,188	10,632
TransDigm, Inc.		000	000	Wynn Macau Ltd.					3.750% due 07/01/2028	13,613	14,061
5.500% due 11/15/2027 Transocean Guardian Ltd.		900	880	5.125% due 12/15/2029		2,000		1,855	3.750% due 08/15/2042	418	387
5.875% due 01/15/2024		810	496	5.500% due 01/15/2026		6,300		6,122	3.850% due 11/15/2023 (d)	1,830	1,924
Transocean, Inc.		010	430	5.500% due 10/01/2027		400		376	3.950% due 12/01/2047	1,900	1,784
7.250% due 11/01/2025		2.595	869	5.625% due 08/26/2028 Zayo Group Holdings, Inc.		400		385	4.000% due 12/01/2046 (d)	3,144	2,957
7.500% due 01/15/2026		1,783	383	4.000% due 03/01/2027		11,004		10,815	4.250% due 08/01/2023	3,735	3,956
8.000% due 02/01/2027		3,062	850	6.125% due 03/01/2028		1,762		1,780	4.250% due 03/15/2046 (d)	5,219	5,038
Triumph Group, Inc.		-,		Zimmer Biomet Holdings, Inc.		1,702		1,700	4.300% due 03/15/2045 (d)	2,800	2,703
5.250% due 06/01/2022		486	416	1.164% due 11/15/2027	EUR	900		1,076	4.450% due 04/15/2042 (d)	4,333	4,344
6.250% due 09/15/2024		1,541	1,334	1.10470 000 11/10/2027	LUIT	-	1.6	09,370	4.500% due 07/01/2040	39,210	40,134
U.S. Renal Care, Inc.				HTHITIPO & ON	_	-	.,0	.00,070	4.500% due 12/15/2041 (d)	743	733
10.625% due 07/15/2027		1,282	1,369	UTILITIES 4.8% AT&T, Inc.					4.550% due 07/01/2030	49,595	53,547
United Airlines 2020-1 Class A I	Pass 1			2.250% due 02/01/2032	\$	9,248		9,088	4.600% due 06/15/2043	1,794	1,810
5.875% due 10/15/2027		19,900	20,013	3.100% due 02/01/2043	¥	12,371		11,870	4.650% due 08/01/2028	100	108
United Group BV			0.015	3.300% due 02/01/2052		13,551		12,470	4.750% due 02/15/2044 (d)	2,707	2,765
	EUR	5,694	6,219	3.500% due 06/01/2041		14,544		14,784	4.950% due 07/01/2050	25,950	27,449
3.250% due 02/15/2026		1,900	2,083	3.500% due 00/01/2041 3.500% due 02/01/2061		13,084		12,197	Pan American Energy LLC 30.125% due 11/20/2020 A	RS 265,660	1,792
3.625% due 02/15/2028		6,000	6,544	3.650% due 06/01/2051		13,724		13,442	Petrobras Global Finance BV	110 200,000	1,/82
4.875% due 07/01/2024		565	660	3.850% due 06/01/2060		10,556		10,465	5.093% due 01/15/2030	\$ 27,941	29,296
Univision Communications, Inc.		14 400	14.004	CenturyLink, Inc.		10,000		.0,100		BP 6,234	9,026
5.125% due 02/15/2025 6.625% due 06/01/2027	\$	14,429 2.048	14,204	4.000% due 02/15/2027		1,462		1,497	6.625% due 01/16/2034	2,900	4,191
9.500% due 05/01/2025		2,048 1,646	2,075 1,790			.,		.,	6.850% due 06/05/2115	\$ 216	233
3.300 /0 UUE U3/U1/2023		1,040	1,/90								200

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Plains All American Pipeline LP			Commonwealth of Puerto Rico, (4.000% due 12/01/2041	\$ 109	\$ 115
6.650% due 01/15/2037 \$	416	\$ 443	Series 2006 (d)			4.000% due 07/01/2042	213	224
Rio Oil Finance Trust Series 2014-1			5.000% due 07/01/2031	\$ 420	\$ 282	4.000% due 08/01/2042	41	44
9.250% due 07/06/2024	2,244	2,468	5.250% due 07/01/2023	500	343	4.000% due 09/01/2042	278	293
Rio Oil Finance Trust Series 2014-3			5.250% due 07/01/2026	1,000	685	4.000% due 11/01/2045	265	287
9.750% due 01/06/2027	748	859	5.250% due 07/01/2049	610	420	4.000% due 03/01/2047	114	123
Rio Oil Finance Trust Series 2018-1			Commonwealth of Puerto Rico, (General Obligation	n Bonds,	4.000% due 04/01/2047	563	618
8.200% due 04/06/2028	2,744	3,056	Series 2007 (d)			4.000% due 08/01/2047	11,786	12,663
Sabine Pass Liquefaction LLC			5.000% due 07/01/2027	700	477	4.000% due 10/01/2047	562	603
4.500% due 05/15/2030	6,588	7,381	5.000% due 07/01/2028	75	51	4.000% due 12/01/2047	134	143
San Diego Gas & Electric Co.			5.250% due 07/01/2032	400	275	4.000% due 01/01/2048	146	157
3.750% due 06/01/2047	62	71	5.250% due 07/01/2034	400	275	4.000% due 02/01/2048	1,556	1,669
Southern California Edison Co.			5.250% due 07/01/2037	410	281	4.000% due 07/01/2048	21,290	22,715
2.850% due 08/01/2029	294	310	Commonwealth of Puerto Rico, (General Obligation	n Bonds,	4.000% due 08/01/2048	13,914	14,846
3.650% due 03/01/2028	118	130	Series 2008 (d)			4.000% due 09/01/2048	13,617	14,564
3.650% due 02/01/2050	783	820	5.000% due 07/01/2023	300	201	4.000% due 11/01/2048	44,579	47,575
4.125% due 03/01/2048	173	192	5.125% due 07/01/2028	130	87	4.000% due 12/01/2048	1,645	1,756
4.875% due 03/01/2049	346	412	5.500% due 07/01/2032	10,780	7,317	4.000% due 03/01/2049	16.998	18.141
5.750% due 04/01/2035	196	259	5.700% due 07/01/2023	685	462	4.000% due 08/01/2049	680	726
6.000% due 01/15/2034	54	72	6.000% due 07/01/2038	4,070	2,824	4.500% due 05/01/2033	17	18
6.650% due 04/01/2029	578	712	Commonwealth of Puerto Rico, (General Obligation	n Bonds,	4.500% due 07/01/2033	33	35
Southern California Gas Co.			Series 2009 (d)			4.500% due 05/01/2035	33 7	7
5.125% due 11/15/2040	32	41	5.750% due 07/01/2038	550	372		2	2
Sprint Communications, Inc.			6.000% due 07/01/2039	215	146	4.500% due 02/01/2038 4.500% due 01/01/2041	371	395
6.000% due 11/15/2022	3,934	4,216	6.500% due 07/01/2037	400	279			
Sprint Corp.			Commonwealth of Puerto Rico, (General Obligation	n Bonds,	4.750% due 06/01/2033	195	207
7.125% due 06/15/2024	2,998	3,452	Series 2011 (d)			5.000% due 10/01/2035	71	74
7.250% due 09/15/2021	33,826	35,275	5.375% due 07/01/2030	685	442	5.000% due 12/01/2035	226	244
7.625% due 02/15/2025	1,000	1,182	5.750% due 07/01/2041	1,900	1,226	5.000% due 10/01/2036	6	7
7.625% due 03/01/2026	839	1,022	6.500% due 07/01/2040	120	83	5.000% due 05/01/2038	4	4
7.875% due 09/15/2023	21,349	24,378	Commonwealth of Puerto Rico, (General Obligation	n Bonds,	5.000% due 11/01/2039	7	8
State Grid Overseas Investment 201	l 6 Ltd.		Series 2012 (d)			5.000% due 10/01/2051	176	191
2.750% due 05/04/2022	1,700	1,744	4.125% due 07/01/2022	500	282	5.500% due 07/01/2033	30	34
Talen Energy Supply LLC			5.000% due 07/01/2021	1,010	622	5.500% due 06/01/2035	776	842
6.625% due 01/15/2028	580	556	5.000% due 07/01/2041	3,660	2,201	5.500% due 04/01/2036	2	2
Transocean Phoenix 2 Ltd.			5.125% due 07/01/2037	800	481	5.500% due 11/01/2036	4	5
7.750% due 10/15/2024	1,260	1,153	5.500% due 07/01/2026	1,900	1,185	5.500% due 03/01/2037	15	16
Transocean Proteus Ltd.			5.500% due 07/01/2039	4,215	2,629	5.500% due 09/01/2037	5	5
6.250% due 12/01/2024	35	31	Commonwealth of Puerto Rico, (General Obligation	n Bonds,	5.500% due 02/01/2038	4	4
Transocean Sentry Ltd.			Series 2014			5.500% due 04/01/2038	25	28
5.375% due 05/15/2023	1,200	774	8.000% due 07/01/2035 (d)	13,450	8,070	6.000% due 08/01/2031	27	28
YPF S.A.			Puerto Rico Electric Power Auth	ority, Build Amer	ica Bonds,	6.000% due 06/01/2032	5	6
	131,960	886	Series 2010 (d)			6.000% due 09/01/2039	401	438
37.505% due 07/24/2021	34,399	192	6.050% due 07/01/2032	800	558	6.000% due 10/01/2047	27	30
		584,356	6.125% due 07/01/2040	3,000	2,096	6.051% due 05/25/2048 (f)	4,158	804
Total Corporate Bonds & Notes		4,488,707	Salt Lake, Utah, Utah State Boar	d of Regents Rev	enue Bonds,	6.500% due 01/01/2037	3	4
(Cost \$4,459,308)		4,400,707	Series 2016			6.500% due 10/01/2037	6	6
	240		0.899% due 09/25/2056	884	879	7.000% due 09/01/2031	34	34
CONVERTIBLE BONDS & NOTES 0.1	%		Salt Lake, Utah, Utah State Boar	d of Regents Rev	enue Bonds,	7.000% due 05/01/2037	1	1
Ensco Jersey Finance Ltd.	200	00	Series 2017			7.500% due 09/01/2032	9	9
3.000% due 01/31/2024 (b)(d) \$	262	29	0.899% due 01/25/2057	8,132	8,102	Fannie Mae, TBA (g)		
Multiplan Corp.	F 700		Travis, Texas, Texas Public Fina	nce Authority Re	venue Bonds,	2.000% due 01/01/2051	11,900	12,224
6.000% due 10/15/2027 (b)	5,700	5,361	Series 2014			2.500% due 01/01/2036	3,000	3,119
Total Convertible Bonds & Notes		5,390	8.250% due 07/01/2024	500	502	2.500% due 01/01/2051	436,100	453,220
(Cost \$5,747)			Total Municipal Bonds & Notes	_	58,693	3.000% due 11/01/2035	9,500	9,947
MUNICIPAL BONDS & NOTES 0.5%			(Cost \$184,752)	·		3.000% due 12/01/2050	26,600	27,807
Chicago, Illinois, Build America Bon	de Carico 2	010	U.S. GOVERNMENT AGENCIES 3	2 004		3.500% due 11/01/2050	300,000	316,822
6.630% due 02/01/2035	us, series 21 655	722		2.378		3.500% due 12/01/2050	447,200	472,503
0.00070 000 02/01/2000	280	310	Fannie Mae			4.000% due 11/01/2050	55,000	58,753
6 725% due 04/01/2025		618	2.500% due 10/01/2022	110	115	4.000% due 12/01/2050 4.000% due 12/01/2050	16,700	17,853
6.725% due 04/01/2035		010	3.000% due 09/01/2049	408	441		10,700	17,000
7.350% due 07/01/2035	545 Ronde Seri	oe 2003			39,103	Freddie Mac		
7.350% due 07/01/2035 Chicago, Illinois, General Obligation	Bonds, Seri		3.000% due 03/01/2050	36,923			0.00	5500000
7.350% due 07/01/2035 Chicago, Illinois, General Obligation 5.100% due 06/01/2033	Bonds, Seri 610	611	3.500% due 08/01/2042	42	46	3.000% due 11/01/2046	144	152
7.350% due 07/01/2035 Chicago, Illinois, General Obligation 5.100% due 06/01/2033 Chicago, Illinois, General Obligation	Bonds, Seri 610 Bonds, Seri	611 es 2015	3.500% due 08/01/2042 3.500% due 09/01/2047	42 505	46 535	3.000% due 11/01/2046 3.000% due 12/01/2047	5,153	5,384
7.350% due 07/01/2035 Chicago, Illinois, General Obligation 5.100% due 06/01/2033 Chicago, Illinois, General Obligation 7.750% due 01/01/2042	Bonds, Seri 610 Bonds, Seri 130	611 ies 2015	3.500% due 08/01/2042 3.500% due 09/01/2047 3.500% due 03/01/2048	42 505 138	46 535 145	3.000% due 11/01/2046 3.000% due 12/01/2047 3.000% due 03/01/2048	5,153 297	5,384 310
7.350% due 07/01/2035 Chicago, Illinois, General Obligation 5.100% due 06/01/2033 Chicago, Illinois, General Obligation 7.750% due 01/01/2042 Chicago, Illinois, General Obligation	Bonds, Seri 610 Bonds, Seri 130 Bonds, Seri	611 les 2015 139 les 2017	3.500% due 08/01/2042 3.500% due 09/01/2047	42 505 138 243	46 535 145 258	3.000% due 11/01/2046 3.000% due 12/01/2047 3.000% due 03/01/2048 3.500% due 10/01/2047	5,153 297 5,454	5,384 310 5,787
7.350% due 07/01/2035 Chicago, Illinois, General Obligation 5.100% due 06/01/2033 Chicago, Illinois, General Obligation 7.750% due 01/01/2042 Chicago, Illinois, General Obligation 7.045% due 01/01/2029	Bonds, Seri 610 Bonds, Seri 130 Bonds, Seri 370	611 les 2015 139 les 2017	3.500% due 08/01/2042 3.500% due 09/01/2047 3.500% due 03/01/2048	42 505 138	46 535 145	3.000% due 11/01/2046 3.000% due 12/01/2047 3.000% due 03/01/2048 3.500% due 10/01/2047 3.500% due 12/01/2047	5,153 297 5,454 1,829	5,384 310 5,787 1,937
7.350% due 07/01/2035 Chicago, Ullinois, General Obligation 5.100% due 06/01/2033 Chicago, Ullinois, General Obligation 7.750% due 01/01/2042 Chicago, Ullinois, General Obligation 7.045% due 01/01/2029 Commonwealth of Puerto Rico, Gen	Bonds, Seri 610 Bonds, Seri 130 Bonds, Seri 370	611 les 2015 139 les 2017	3.500% due 08/01/2042 3.500% due 09/01/2047 3.500% due 03/01/2048 3.500% due 04/01/2048	42 505 138 243	46 535 145 258	3.000% due 11/01/2046 3.000% due 12/01/2047 3.000% due 03/01/2048 3.500% due 10/01/2047 3.500% due 12/01/2047 3.500% due 03/01/2048	5,153 297 5,454 1,829 7,303	5,384 310 5,787 1,937 7,751
7.350% due 07/01/2035 Chicago, Illinois, General Obligation 5.100% due 08/01/2033 Chicago, Illinois, General Obligation 7.750% due 01/01/2042 Chicago, Illinois, General Obligation 7.045% due 01/01/2029 Commonwealth of Puerto Rico, Gen Series 2001	Bonds, Seri 610 Bonds, Seri 130 Bonds, Seri 370	611 les 2015 139 les 2017	3.500% due 08/01/2042 3.500% due 09/01/2047 3.500% due 03/01/2048 3.500% due 04/01/2048	42 505 138 243	46 535 145 258	3.000% due 11/01/2046 3.000% due 12/01/2047 3.000% due 03/01/2048 3.500% due 10/01/2047 3.500% due 12/01/2047	5,153 297 5,454 1,829	5,384 310 5,787 1,937

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3.500% due 12/01/2048	\$ 8,048	\$ 8,523	0.625% due 02/15/2043	\$ 1,470	\$ 1,780	1.904% due 10/25/2034	\$ 9,000	\$ 8,932
3.500% due 03/01/2049	5,338	5,630	0.750% due 07/15/2028 (o)	97,018	110,733	Argent Mortgage Loan Trust		
4.000% due 09/01/2033	4	5	0.750% due 02/15/2042	5,866	7,261	0.629% due 05/25/2035	27,798	25,467
4.000% due 04/01/2047	884	951	0.750% due 02/15/2045	4,857	6.072	Argent Securities Trust		
4.000% due 05/01/2047	882	948	0.875% due 01/15/2029 (m)(o)	53,601	61,821	0.329% due 04/25/2036	8,378	3,985
4.000% due 08/01/2047	1,460	1,566	0.875% due 02/15/2047	15,936	20,774	Argent Securities, Inc. Asset-Bac	ked Pass-Thro	ugh
4.000% due 08/01/2048	2,306	2,461	1.000% due 02/15/2046	5,265	6,970	Certificates		
4.000% due 09/01/2048	955	1,019	1.000% due 02/15/2048	19,816	26,750	0.659% due 10/25/2035	36,400	34,210
4.000% due 10/01/2048	991	1,058	1.000% due 02/15/2049 (m)(o)	61,665	84,131	2.849% due 09/25/2033	1,641	1,646
4.000% due 12/01/2048	29.027	31,263				Asset-Backed Funding Certificate	s Trust	
4.000% due 01/01/2049	2,349	2,507	1.375% due 02/15/2044 (m)	669	937	0.809% due 03/25/2035	9,929	9,595
4.000% due 02/01/2049	12,190	13,126	2.125% due 02/15/2040	3,006	4,545	0.884% due 06/25/2035	12,354	12,092
4.000% due 03/01/2049	952	1,025	U.S. Treasury Bonds	400	445	Asset-Backed Securities Corpora	tion Home Equ	ity Loan Trust
5.000% due 06/01/2034	191	208	2.250% due 08/15/2046	100	115	0.459% due 05/25/2036 (d)	37,652	36,891
5.000% due 08/01/2035	46		2.375% due 05/15/2029 (m)	134,400	152,350	Atrium Hotel Portfolio Trust		,
		48	2.625% due 02/15/2029 (m)	5,000	5,758	1.578% due 06/15/2035	18,395	17,002
5.000% due 01/01/2037	4	4	2.750% due 08/15/2047 (m)	2,830	3,562	Banc of America Alternative Loan		,
5.000% due 01/01/2038	2	2	3.000% due 08/15/2048	155	205	4.581% due 04/25/2022	101	97
5.500% due 01/01/2035	1,207	1,342	3.000% due 02/15/2049	77	102	6.000% due 07/25/2046	2,270	2.189
5.500% due 05/01/2037	5	5	3.125% due 05/15/2048	180	242	Banc of America Funding Trust	2,2.0	2,100
5.500% due 06/01/2037	209	224	U.S. Treasury Notes			2.751% due 11/20/2034	681	705
5.500% due 07/01/2037	36	37	1.625% due 02/15/2026 (m)	2,200	2,338	3.620% due 06/20/2036	6,169	5,987
5.750% due 05/01/2037	410	470	2.000% due 02/15/2025 (m)(o)	11,021	11,813	3.882% due 02/20/2035	2,007	2,144
6.000% due 07/01/2037	48	52	2.000% due 08/15/2025 (o)	1,400	1,509	4.109% due 01/20/2047 (d)	151	148
6.402% due 06/15/2042 (f)	59	12	2.000% due 11/15/2026	800	871			140
Ginnie Mae			2.250% due 11/15/2024 (m)(o)	12,300	13,268	Bayview Opportunity Master Fun 3.475% due 06/28/2034		0.000
4.000% due 04/20/2047	4,651	5,040	2.250% due 11/15/2024 (11)(0) 2.250% due 02/15/2027			3.475% due 06/26/2034 BCAP LLC Trust	2,615	2,625
4.000% due 05/20/2047	85,069	91,941	2.250% due 02/15/2027	28,000	30,955		107	100
4.000% due 05/20/2047 4.000% due 06/20/2047	39,860	43,082	Total U.S. Treasury Obligations		847,933	0.556% due 07/26/2036	137	136
4.000% due 07/20/2047	36,319	39,463	(Cost \$778,623)			5.876% due 04/26/2037	3,968	3,077
4.000% due 02/20/2047 4.000% due 02/20/2048		28,860	MORTGAGE-BACKED SECURITIE	EC 24 404		6.000% due 04/26/2036	7,024	5,675
	26,749		Accredited Mortgage Loan Trus			Bear Stearns Adjustable Rate Mo		
4.500% due 01/20/2040	180	194	1.094% due 07/25/2035	9,806	9,658	3.117% due 11/25/2034	288	283
4.500% due 03/20/2040	24	26	1.844% due 07/25/2035 (d)	715	665	Bear Stearns Alternative-A Trust		0.004
5.000% due 08/20/2030	435	476	ACE Securities Corporation Hon			0.319% due 04/25/2037	9,090	8,204
5.000% due 05/20/2040	509	555	0.304% due 08/25/2036	6.540	6.344	0.569% due 11/25/2046	11,283	10,577
5.000% due 11/20/2040	20	21	0.944% due 01/25/2035	1,058	1,041	Bear Stearns Asset-Backed Secu		7.000
5.000% due 04/20/2041	8	8	0.974% due 01/25/2034	6,677	6,624	0.389% due 02/25/2037	6,174	7,393
5.500% due 05/20/2038	8	9	1.049% due 08/25/2035	5,023		0.509% due 04/25/2036	10,208	10,106
5.500% due 06/20/2038	174	193	Adjustable Rate Mortgage Trust		4,908	0.549% due 02/25/2036 (d)	6,606	6,576
5.500% due 07/20/2038	80	86	1.099% due 08/25/2035	5,045	4,856	0.549% due 05/25/2036 (d)	10,287	4,355
5.500% due 08/20/2038	446	495	AFC Home Equity Loan Trust	0,040	4,000	0.579% due 12/25/2035	5,666	5,672
5.500% due 09/20/2038	80	88		0.000	1 000	0.649% due 12/25/2035	911	902
5.500% due 10/20/2038	17	18	0.959% due 06/25/2029	2,062	1,696	0.849% due 11/25/2035 (d)	4,224	4,002
5.500% due 01/20/2039	11	12	Alternative Loan Trust	0.000	0.017	0.869% due 12/25/2035	9,268	6,880
5.500% due 02/20/2039	62	68	0.319% due 01/25/2037 (d)	2,308	2,617	1.169% due 06/25/2034	7,031	7,016
5.500% due 09/20/2039	142	157	0.319% due 07/25/2046	2,591	3,013	1.199% due 08/25/2037	23,537	21,413
5.500% due 10/20/2039	11	12	0.329% due 07/25/2036	9,514	8,974	6.451% due 05/25/2036 (f)	10,287	627
5.500% due 11/20/2039	411	453	0.339% due 08/25/2046 (d)	13,003	12,483	Bear Stearns Asset-Backed Secu		02.
5.500% due 12/20/2039	27	29	0.341% due 09/20/2046	1,401	1,242	0.409% due 10/25/2036	618	618
5.500% due 01/20/2040	206	223	0.349% due 05/25/2036	17,628	15,093	2.173% due 06/25/2035	3,368	3,368
5.500% due 06/20/2040	386	441	0.361% due 03/20/2046	8,106	6,914	5.500% due 11/25/2033	6,144	6,468
5.500% due 07/20/2040	516	560	0.399% due 12/25/2046	21,968	20,573	Bear Stearns Mortgage Funding		0,400
	010	000	0.419% due 07/25/2036	22,397	19,480	0.349% due 02/25/2037 (d)	7,851	7,231
Ginnie Mae, TBA (g)	000 775	040.004	0.471% due 12/20/2035	7,845	7,303	Business Loan Express Business		7,201
2.500% due 12/01/2050	203,775	212,961	0.749% due 01/25/2036	2,926	2,734	0.439% due 09/25/2038	1,848	1,534
2.500% due 01/01/2051	865,625	902,921	2.232% due 08/25/2035 (d)	548	494	0.699% due 09/25/2038	896	741
4.000% due 11/01/2050	217,384	231,268	2.737% due 09/25/2034	1,199	1,196			
4.000% due 12/01/2050	758,400 _	807,311	3.118% due 08/25/2035 (d)	636	608	1.249% due 09/25/2038	65	53
Total U.S. Government Agencie	s _	4,021,697	5.500% due 06/25/2035	6,883	6,877	Canada Square Funding PLC	D 40 400	E4 700
(Cost \$4,004,134)						1.156% due 10/17/2051 GE	BP 40,128	51,798
U.S. TREASURY OBLIGATIONS	6 9%		5.500% due 08/25/2035 (d)	82	81	Canterbury Finance No.1 PLC	00.000	00.010
Treasury Inflation Protected Se			5.500% due 02/25/2036 (d)	20	17	1.413% due 05/16/2056	26,220	33,812
0.125% due 10/15/2024 (m)(o)	43,461	45,840	6.000% due 07/25/2037 (d)	30,770	22,087	CBA Commercial Small Balance C		
0.125% due 10/15/2024 (III)(0) 0.125% due 07/15/2030 (m)			7.000% due 10/25/2037	33,693	18,927	6.040% due 01/25/2039 (d)	\$ 1,262	967
	34,062	37,425	Ameriquest Mortgage Securities			Centex Home Equity Loan Trust		
0.250% due 07/15/2029 (m)	158,118	175,095	0.489% due 04/25/2036	7,675	7,593	0.794% due 03/25/2035	5,514	5,415
0.250% due 02/15/2050	24,061	27,696	0.559% due 03/25/2036	27,500	26,360	CGMS Commercial Mortgage Tru		
0.375% due 01/15/2027	4,997	5,458	Ameriquest Mortgage Securities	s, Inc. Asset-Bac	ked Pass-	1.248% due 07/15/2030	9,749	9,342
0.375% due 07/15/2027 (o)	1,339	1,476	Through Certificates			Chase Mortgage Finance Trust		
0.625% due 07/15/2021	81	81	1.219% due 09/25/2032	360	364	3.770% due 12/25/2035 (d)	6,417	6,206

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ChaseFlex Trust 0.449% due 07/25/2037	\$ 1,276	\$ 1,126	0.898% due 07/15/2032	\$ 5,200	\$ 5,033	Fremont Home Loan Trust 0.289% due 02/25/2037 \$	9,532	\$ 7,531
Chevy Chase Funding LLC Mortga			1.148% due 07/15/2032 1.348% due 07/15/2032	4,000 2.400	3,770 2,196	1.169% due 01/25/2035	6,493	6,119
0.509% due 03/25/2035	9e- Dackeu Cei 551	552	3.370% due 06/25/2050	46,773	36,442	GMAC Commercial Mortgage Asset		0,119
CIT Mortgage Loan Trust	001	002	3.615% due 06/01/2050	86,927	88,322	5.456% due 03/10/2051	12,276	12,887
1.499% due 10/25/2037	13,509	13,568	3.625% due 01/25/2058	25.029	23,919	GreenPoint Mortgage Funding Trus		12,007
Citigroup Commercial Mortgage T			3.770% due 04/25/2058	54,263	55,246	0.709% due 11/25/2045	60	46
0.287% due 03/10/2047 (f)	25,400	259	Credit-Based Asset Servicing			Grifonas Finance No.1 PLC		
Citigroup Mortgage Loan Trust			6.980% due 03/25/2046	4,266	4,328	0.000% due 08/28/2039 EUR	868	967
0.289% due 12/25/2036	4,657	4,528	Credit-Based Asset Servicing	& Securitization	Trust	GS Mortgage Securities Corporation		
0.409% due 01/25/2037	1,424	1,420	0.299% due 07/25/2036	2,772	2,749	3.419% due 10/10/2032 \$	3,300	3,374
0.549% due 03/25/2037	13,335	13,258	CWABS Asset-Backed Certific			4.591% due 10/10/2032 GSAA Home Equity Trust	7,600	7,125
0.969% due 09/25/2037	23,595	20,485	0.389% due 03/25/2037	33,000	30,684	6.500% due 11/25/2037 (d)	22	13
1.492% due 08/25/2036 3.404% due 07/25/2037 (d)	15,972 4,710	7,458 4,405	0.389% due 03/25/2047 (d)	26,535	23,496	GSAMP Trust	22	13
3.411% due 08/25/2036	7,010	6,324	0.409% due 09/25/2046	5,600	5,135	0.289% due 03/25/2047	5,322	5,041
3.763% due 11/25/2038	401	409	0.869% due 05/25/2036 (d)	2,032	1,149	0.299% due 06/25/2036	789	788
6.750% due 05/25/2036 (d)	11,652	8,341	1.199% due 03/25/2035 1.274% due 12/25/2034	5,500 1,185	5,488 1,188	0.309% due 01/25/2037	21,382	15,776
Citigroup Mortgage Loan Trust, In		0,041	5.633% due 06/25/2035	8,644	8,885	0.309% due 05/25/2046	750	744
0.729% due 07/25/2035	1,505	1,506	CWHEQ Revolving Home Equi			0.409% due 06/25/2036	20,000	19,229
1.184% due 05/25/2035	6,300	6,036	0.398% due 03/15/2030	2,980	2,874	0.794% due 11/25/2035 (d)	7,655	6,884
Commercial Mortgage Trust	0,000	0,000	Deutsche Alternative-A Secur			GSMSC Resecuritization Trust		
0.169% due 04/10/2047 (f)	33,000	184	0.309% due 03/25/2037	12,047	6,586	0.328% due 09/26/2036	5,175	3,989
Conseco Finance Corp.			0.479% due 08/25/2037 (d)	30,662	25,678	5.906% due 04/26/2037	42,208	15,739
6.870% due 04/01/2030	2,007	2,059	0.649% due 09/25/2047	19,953	18,254	GSR Mortgage Loan Trust		
6.920% due 12/01/2030	2,126	2,255	Deutsche Alternative-A Secur	rities, Inc. Mortga	ge Loan Trust	0.449% due 03/25/2037	9,414	1,949
7.500% due 03/01/2030	53,423	31,518	3.137% due 10/25/2035 (d)	12,672	12,412	6.551% due 03/25/2037 (f)	9,414	2,714
7.600% due 04/15/2026	5,343	2,430	Deutsche Mortgage & Asset F	Receiving Corp.		HarborView Mortgage Loan Trust	4.054	4.450
7.700% due 09/15/2026	712	733	0.650% due 11/27/2036	3,541	3,419	0.387% due 12/19/2036 (d)	1,251	1,158
Countrywide Asset-Backed Certifi		0.000	Downey Savings & Loan Asso			0.707% due 02/19/2036 0.787% due 08/19/2045	14,127	11,853
0.289% due 06/25/2035 (d)	2,198	2,023	0.337% due 10/19/2036 (d)	10,741	9,316	Hawksmoor Mortgages	10,908	9,797
0.289% due 06/25/2037 0.289% due 07/25/2037 (d)	19,079 2.067	17,604 1,975	0.447% due 10/19/2045 (d)	2,415	2,455	1.112% due 05/25/2053 GBP	70,219	90,821
			0.477% due 09/19/2045 Dragon Finance BV	6,698	5,064	Home Equity Asset Trust	10,210	00,021
0.299% due 04/25/2047 (d) 0.309% due 05/25/2037 (d)	4,682	4,553 9,595	1.267% due 07/13/2023	GBP 136	171	0.389% due 10/25/2036 \$	23,475	14,632
0.319% due 05/25/2047	9,658 539	539	Dutch Property Finance BV	001 130	171	0.459% due 07/25/2036	76	76
0.329% due 11/25/2047	10,341	10,095	0.171% due 01/28/2048	EUR 15,324	17,850	Home Equity Mortgage Loan Asset-	Backed Trust	
0.369% due 08/25/2037	25,800	22,510	Ellington Loan Acquisition Tr		,000	0.289% due 11/25/2036	18,087	16,513
0.379% due 05/25/2037 (d)	12,783	11,256	1.249% due 05/25/2037	\$ 1,613	1,603	0.329% due 06/25/2036	3,775	3,571
0.379% due 10/25/2047	20,727	20,087	EMC Mortgage Loan Trust			0.389% due 04/25/2037	16,009	11,836
0.389% due 05/25/2036	9,982	7,958	1.199% due 04/25/2042 (d)	10,016	9,414	1.139% due 08/25/2035	5,750	5,602
0.399% due 02/25/2036	1,500	1,393	Encore Credit Receivables Tru			HSI Asset Securitization Corp. Trus 0.399% due 05/25/2037	7,197	6,825
0.499% due 03/25/2036 (d)	1,723	1,601	1.079% due 11/25/2035	6,510	6,298	Impac CMB Trust	7,197	0,020
0.549% due 06/25/2036	6,300	6,182	European Residential Loan Se		04.000	0.829% due 01/25/2035	15,185	15,025
0.569% due 01/25/2045	4,569	4,540	0.297% due 03/24/2063 Eurosail PLC	EUR 21,140	24,639	Impac Secured Assets Corp.	10,100	10,020
0.589% due 04/25/2036	7,620	7,605	0.230% due 09/10/2044	GBP 78	100	0.429% due 03/25/2036 (d)	16,199	13,996
0.649% due 08/26/2033	313	303	Eurosail-UK PLC	ODI 70	100	Impac Secured Assets Trust		
0.879% due 06/25/2035	7,000	6,620	0.830% due 09/13/2045	5,419	6,799	0.339% due 01/25/2037	3,551	3,163
Countrywide Home Loan Mortgage			1.010% due 06/13/2045	12,000	15,433	IMT Trust		
2.856% due 11/25/2034	12	11	FBR Securitization Trust			0.848% due 06/15/2034	2,169	2,161
3.099% due 10/20/2035 (d)	5,825	5,551	0.824% due 10/25/2035	\$ 20,968	16,695	1.098% due 06/15/2034	1,627	1,619
3.192% due 11/25/2037 3.556% due 06/25/2034	6,368 1	6,165 2	0.829% due 10/25/2035	8,802	8,768	1.248% due 06/15/2034	994	990
			0.914% due 09/25/2035	7,500	7,168	IndyMac IMJA Mortgage Loan Trus		7 070
3.848% due 03/25/2037 (d)	7,897	7,874	Finsbury Square PLC	000 44.054	44.500	6.500% due 10/25/2037 IndyMac IMSC Mortgage Loan Trus	9,950	7,879
5.500% due 11/25/2035 (d) 5.750% due 10/25/2022	7,525 351	5,920 342	0.710% due 09/12/2065	GBP 11,251	14,538	3.220% due 06/25/2037 (d)	10,910	8,897
6.000% due 07/25/2036	25.911	20,573	First Franklin Mortgage Loan	\$ 226	226	IndyMac INDX Mortgage Loan Trus		0,037
6.000% due 11/25/2037	5,992	4,785	0.299% due 07/25/2036 0.309% due 04/25/2036	4,953	4,795	0.329% due 02/25/2037 (d)	31,950	30,765
Credit Suisse First Boston Mortga			0.459% due 11/25/2036	47,500	37,530	0.339% due 10/25/2036	6,503	3,715
2.598% due 01/25/2033	1,513	1,487	0.609% due 01/25/2036	10,000	8.838	3.079% due 07/25/2037	25,048	23,842
Credit Suisse Mortgage Capital	.,	.,	0.854% due 05/25/2036	6,158	6.118	3.284% due 03/25/2036 (d)	6,101	5,405
0.318% due 11/27/2036	7,393	7,989	1.004% due 04/25/2035	5,000	4,888	3.348% due 04/25/2037	19,322	17,904
3.000% due 01/29/2036	1,473	1,487	First Horizon Alternative Mor			3.456% due 04/25/2037 (d)	9,330	8,726
3.000% due 06/27/2037	4,369	4,361	0.649% due 05/25/2035	1,956	1,344	3.463% due 11/25/2036 (d)	16,927	14,173
6.012% due 10/26/2036	246	239	4.851% due 05/25/2035 (f)	1,955	315	IXIS Real Estate Capital Trust		
Credit Suisse Mortgage Capital Tr		20				0.914% due 12/25/2035	5,539	5,562
0.000% due 01/25/2058	38	38				Jefferies Resecuritization Trust		
0.000% due 04/25/2058 (f)	1	1				5.595% due 06/25/2047 (d)	778	685

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Morgan Alternative Loan Trust	— . 1/		1.649% due 10/25/2037 \$	22,308	\$ 22,447	0.269% due 03/25/2037 \$	14,254	\$ 13,
129% due 04/25/2047 \$	3,165	\$ 2,987	Merrill Lynch Mortgage Investors Tr			0.289% due 03/25/2037	44,263	40,
705% due 03/25/2036 (d)	474	417	0.289% due 05/25/2037	23,041	15,009	Paragon Mortgages No.13 PLC		
730% due 03/25/2036 (d)	206	206	0.529% due 08/25/2035	7	7	0.286% due 01/15/2039 GBP	3,507	4,
Morgan Chase Commercial Mort			0.869% due 07/25/2034	5,309	4,934	Paragon Mortgages No.26 PLC		
998% due 10/15/2032	10,812	10,404	0.944% due 09/25/2035	2,736	2,729	1.113% due 05/15/2045	14,411	18,
998% due 12/15/2036	3,700	3,581	1.229% due 10/25/2035	1,629	1,615	Park Place Securities, Inc. Asset-Ba	cked Pass-T	hrough
248% due 10/15/2032	7,000	6,682	2.714% due 02/25/2033	14	13	Certificates		
548% due 10/15/2032	7,200	6,742	Morgan Stanley Asset-Backed Secur	ities Capita	I I, Inc. Trust	0.639% due 09/25/2035 \$	4,713	4,
288% due 10/15/2032	11,000	10,021	0.274% due 07/25/2036	7,295	6,474	0.669% due 09/25/2035 (d)	25,075	23,
337% due 05/15/2047	250	226	0.299% due 07/25/2036	52,899	28,453	People's Financial Realty Mortgage	Securities 1	rust
Morgan Mortgage Acquisition C			0.389% due 06/25/2036	27,360	24.248	0.309% due 09/25/2036	27,954	8,
329% due 03/25/2036	13,719	13,611	0.399% due 07/25/2036	52,640	29,080	Popular Asset-Backed Securities M	ortgage Pas	s-Through
Morgan Mortgage Acquisition T			0.419% due 03/25/2036	7,148	7,002	Trust (d)		
349% due 05/25/2036	1,681	1,683	0.854% due 07/25/2035	1,438	1,449	0.459% due 11/25/2036	14,710	11
399% due 07/25/2036	6,225	6,226	0.884% due 07/25/2035	6,912	6,768	3.915% due 07/25/2035	9,601	8
119% due 05/25/2036	12,851	12,440	1.149% due 03/25/2033	109	107	Precise Mortgage Funding PLC		
119% due 08/25/2036	8,600	7,729	1.149% due 07/25/2037	856	842	0.000% due 12/12/2055 GBP	0	1
119% due 06/25/2037	34,606	31,485	Morgan Stanley Bank of America Me			0.710% due 12/12/2054	3,421	4
129% due 06/25/2037 (d)			0.806% due 11/15/2052 (f)	136,525	5,997	Quest Trust		
	22,826	17,457	Morgan Stanley Capital I Trust	130,323	0,887	1.574% due 03/25/2035 \$	6,060	5
Morgan Mortgage Trust (d)	0.144	F 110		12 500	14.020	RAAC Trust		
149% due 10/25/2035	6,144	5,110	2.508% due 04/05/2042	13,500	14,038	0.619% due 02/25/2036 (d)	9,049	8
158% due 01/25/2037	766	697	Morgan Stanley Capital I, Inc. Trust	40 444	40.000	0.899% due 06/25/2047	21,161	16
Morgan Resecuritization Trust			0.509% due 02/25/2036 (d)	18,144	16,982	RBSGC Mortgage Loan Trust	21,101	,,,
724% due 05/26/2037	9,824	9,000	Morgan Stanley Dean Witter Capital		0.040	6.000% due 01/25/2037 (d)	5	
326% due 02/26/2037	3,604	3,421	7.683% due 07/15/2033	2,188	2,210	RBSSP Resecuritization Trust	J	
ntmere No.2 PLC			Morgan Stanley Home Equity Loan T			0.645% due 04/26/2037	82	
100% due 01/28/2042 GBP	11,939	11,180	0.489% due 02/25/2036	13,790	12,466	Real Estate Asset Liquidity Trust	02	
65% due 01/28/2042	123,667	159,159	Morgan Stanley IXIS Real Estate Ca			2.419% due 06/12/2054 CAD	7,960	6
65% due 01/28/2042	5,693	7,268	0.379% due 07/25/2036	11,973	6,577			C
15% due 01/28/2042	4,066	5,177	Morgan Stanley Mortgage Loan Trus			Renaissance Home Equity Loan Tru		
65% due 01/28/2042	2,439	3,088	3.088% due 11/25/2037	1,740	1,481	0.509% due 11/25/2034 \$	58	
165% due 01/28/2042	1,626	2,019	6.000% due 12/25/2035 (d)	679	468	1.149% due 09/25/2037	46	
65% due 01/28/2042	3,252	3,648	Morgan Stanley Reremic Trust			5.612% due 04/25/2037	10,124	ı
nsdowne Mortgage Securities N		0,010	0.468% due 11/26/2036	8,793	7,882	5.675% due 06/25/2037 (d)	3,910	
00% due 06/15/2045 EUR		5,272	Mortgage Loan Trust			Residential Accredit Securities Cor		
jacy Mortgage Asset Trust	,,002	0,22	4.870% due 03/25/2034	3,310	3,379	0.299% due 01/25/2037	4,799	
00% due 09/25/2059 (f) \$	815,422	5,042	Motel 6 Trust			0.309% due 11/25/2036 (d)	2,912	
00% due 09/25/2059	36,942	14,685	1.068% due 08/15/2034	2.129	2.095	0.369% due 02/25/2037	14,000	13
02% due 01/28/2070	110,957	111,212	1.338% due 08/15/2034	21,746	21,383	0.449% due 01/25/2037	35,751	2
			2.298% due 08/15/2034	2,247	2,198	0.479% due 04/25/2036	17,500	1
00% due 06/25/2059	273	274	Natixis Commercial Mortgage Secur		2,100	0.799% due 09/25/2035	7,400	
00% due 09/25/2059	249,961	264,952	0.898% due 02/15/2033	9,300	8,819	1.724% due 04/25/2034	1,333	
60% due 09/25/2059	30,968	32,811	1.248% due 02/15/2033	8,265	7,635	Residential Asset Mortgage Produc		
8% due 05/25/2059	85	86					5,490	
9% due 09/25/2059	111,258	104,790	2.198% due 02/15/2033	3,600	3,128	0.549% due 02/25/2036 0.649% due 09/25/2035	12,591	1
man XS Trust			3.790% due 11/15/2032	1,400	1,393			
9% due 12/25/2036	11,456	8,978	3.821% due 02/15/2039	2,900	3,139	0.809% due 10/25/2035	1,599	
9% due 02/25/2037 (d)	18,391	17,170	New York Mortgage Trust	4.000	207	0.824% due 11/25/2035	13,000	1
9% due 02/25/2047	25,287	23,870	0.689% due 04/25/2035	1,005	987	0.829% due 12/25/2035	14,277	1
9% due 09/25/2036	8,702	7,537	Newgate Funding PLC		44.212	Residential Asset Securitization Tr		
9% due 10/25/2037	27,279	25,168	0.219% due 12/15/2050 GBP	22,200	26,718	5.500% due 10/25/2035 (d)	3,353	
10% due 06/25/2046	6,694	6,637	Nomura Asset Acceptance Corporati			Residential Mortgage Securities 29		
rty	0,004	0,007	5.034% due 05/25/2035 (d) \$	3,916	2,644	1.007% due 12/20/2046 GBP	7,118	
0% due 10/10/2049 AUD	5,757	4,040	Nomura Home Equity Loan, Inc. Hom	e Equity Loa	in Trust	Residential Mortgage Securities 30	PLC	
Beach Mortgage Loan Trust	0,707	4,040	0.659% due 05/25/2035	7,400	6,710	0.857% due 03/20/2050	9,179	1
9% due 02/25/2036 \$	6,572	5,572	5.745% due 10/25/2036 (d)	23,966	9,859	RESIMAC Bastille Trust		
			Nomura Resecuritization Trust			1.070% due 09/05/2057 \$	6,474	
9% due 03/25/2046 lison Avenue Manufactured Ho	36,885	17,700	2.190% due 03/26/2037	7,797	6,522	Ripon Mortgages PLC		
			NovaStar Mortgage Funding Trust		.,	0.868% due 08/20/2056 GBP	16,610	2
9% due 03/25/2032	2,375	2,381	0.309% due 10/25/2036	6,493	4,986	Rochester Financing No.2 PLC	*C.C.C.)	
STR Adjustable Rate Mortgage:			0.349% due 09/25/2037	32,056	30,744	1.352% due 06/18/2045	5,777	
4% due 04/25/2034	2	1	0.469% due 05/25/2036	11,709	11,513	Saxon Asset Securities Trust	-/	
STR Asset-Backed Securities T			0.869% due 10/25/2035			0.944% due 03/25/2035 (d) \$	1,181	
9% due 11/25/2036	32	24		2,500	2,438	1.899% due 12/25/2037	5,096	
9% due 01/25/2036	7,500	6,852	Oncilla Mortgage Funding PLC 1.460% due 12/12/2043 GBP	7 571	9,820	Securitized Asset-Backed Receivable		
99% due 08/25/2037	15,749	14,678		7,571	9,820	0.419% due 03/25/2036	7,167	ι
STR Specialized Loan Trust			Option One Mortgage Loan Trust	F 000	0.007			
29% due 02/25/2036	5,305	4,396	0.249% due 02/25/2037 \$	5,829	3,697	0.699% due 10/25/2035 1.199% due 03/25/2035	10,136 9,450	!

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Sequoia Mortgage Trust		0.400	4 0.000	Wells Fargo Commercial Mortga		4 0 700	Jubilee CLO BV	FUD 0.000	
0.351% due 05/20/2035	\$	2,108	\$ 2,093	1.288% due 01/15/2035	\$ 2,800	\$ 2,736	0.334% due 07/12/2028	EUR 2,080	\$ 2,404
0.671% due 06/20/2034 Sestante Finance Srl		38	36	Wells Fargo Home Equity Asset 0.359% due 03/25/2037	-Backed Securition 1,614	2 s i rust 1,503	LP Credit Card Asset-Backed \$ 1.740% due 08/20/2024	securities Master \$ 5,794	r irust 5,944
0.000% due 07/23/2046	EUR	11,448	12,075	0.339% due 03/25/2037 0.419% due 07/25/2036	7.091	7,039	Mackay Shields Euro CLO-2 D		0,944
SG Mortgage Securities Trust		11,440	12,073	Wells Fargo Home Equity Trust			1.550% due 08/15/2033	EUR 8,150	9,566
0.329% due 02/25/2036	\$	5,531	3,958	Certificates	mortgage r acc r	oug.	Marlette Funding Trust	0,100	0,000
Shamrock Residential DAC		0,00	3,000	0.449% due 04/25/2034	5,232	5,051	3.710% due 12/15/2028	\$ 282	283
4.947% due 11/24/2057	EUR	7,410	7,150	Wells Fargo Mortgage-Backed S	Securities Trust		METAL LLC		
6.500% due 11/24/2057		6,290	6,676	2.772% due 10/25/2036 (d)	294	275	4.581% due 10/15/2042	12,209	9,395
12.000% due 11/24/2057	\$	18,970	4,172	WFRBS Commercial Mortgage	Trust		MMcapS Funding XVII Ltd.		
Soundview Home Loan Trust				0.416% due 03/15/2047 (f)	8,800	132	0.596% due 12/01/2035	562	532
0.389% due 07/25/2036		24,020	21,308	Total Mortgage-Backed Securit	ies –	4,216,917	Monarch Grove CLO	40.000	45.000
0.429% due 06/25/2036 (d)		4,074	3,791	(Cost \$4,274,824)	-	.,,-	1.095% due 01/25/2028 National Collegiate Student L	16,028	15,862
0.459% due 06/25/2036 (d)		42,384	37,509	ASSET-BACKED SECURITIES 5.	404		0.552% due 10/25/2033	10.694	10.312
0.799% due 03/25/2036		8,102	6,869	AASET Trust	.470		Navient Private Education Loa		10,312
Specialty Underwriting & Res	idential			3.967% due 05/16/2042	210	192	2.298% due 12/15/2045	5,186	5,293
1.124% due 12/25/2035		1,678 2,854	1,673 2,788	Aircraft Certificate Owner Trus			Navient Private Education Re		0,200
1.129% due 10/25/2035 Structured Adjustable Rate M	ortanaa			7.001% due 09/20/2022	104	103	1.048% due 11/15/2068	1,950	1,933
0.469% due 10/25/2035	ui tyayo	6,583	6,338	ALESCO Preferred Funding XI L			3.130% due 02/15/2068	1,920	1,974
0.799% due 08/25/2035		14,372	13,610	2.378% due 12/23/2036	5,000	3,700	Nelnet Student Loan Trust		
2.282% due 05/25/2035 (d)		86	72	American Homes 4 Rent Trust			0.749% due 03/25/2030	4,557	4,526
3.227% due 07/25/2035 (d)		2.807	1,894	6.231% due 10/17/2036	1,150	1,297	0.949% due 09/25/2065	4,033	4,002
3.585% due 06/25/2037		4,899	4,837	BSPRT Issuer Ltd.			OCP CLO Ltd.		
Structured Asset Investment I	nan Tr		4,037	1.198% due 03/15/2028	10,667	10,616	1.035% due 10/26/2027	14,723	14,617
0.299% due 06/25/2036		13.809	13.518	2.698% due 03/15/2028	8,960	8,581	1.068% due 04/17/2027	3,435	3,433
0.869% due 04/25/2035		4,440	4,444	3.598% due 03/15/2028	4,050	3,803	Octagon Investment Partners		04.546
0.949% due 02/25/2034		23,488	23,267	Cairn CLO III BV 0.650% due 10/20/2028	EUR 7,912	9,164	1.087% due 07/15/2027	21,697	21,546
1.349% due 12/25/2034		7,110	7,103	Cairn CLO VI BV	tun 7,912	9,104	Palmer Square European Loan 1,150% due 01/15/2030		15 015
Structured Asset Mortgage In	vestme			0.790% due 07/25/2029	5,354	6,226	Penta CLO 2 BV	EUR 13,400	15,615
0.359% due 09/25/2047 (d)		28,502	29,664	Capitalsource Real Estate Loan		0,220	0.790% due 08/04/2028	12,183	14,197
0.822% due 04/19/2035		2,719	2,691	2.238% due 01/20/2037	\$ 1,084	1.074	Renoir CDO BV	12,100	14,107
Structured Asset Mortgage In	vestme	nts Trust		2.498% due 01/20/2037	13,400	12,895	1.391% due 10/07/2095	3.090	3,606
0.807% due 09/19/2032		35	34	2.598% due 01/20/2037	4,800	4,569	5.184% due 10/07/2095	2,600	3,045
Structured Asset Securities C	orporat			2.698% due 01/20/2037	2,700	2,572	Rockford Tower Europe CLO D		
0.279% due 05/25/2036		10,775	9,960	Castlelake Aircraft Securitizati			1.030% due 12/20/2031	12,800	14,862
0.399% due 05/25/2036		4,875	3,857	4.125% due 06/15/2043	2,907	2,759	Sapphire Aviation Finance		
0.409% due 04/25/2036		601	594	Catamaran CLO Ltd.			4.250% due 03/15/2040	\$ 25,182	23,258
0.459% due 07/25/2036		29,370	28,679	1.095% due 01/27/2028	5,720	5,658	Saranac CLO III Ltd.		
0.649% due 04/25/2031 1.079% due 11/25/2035		8,945 19,865	8,771 19,783	Cavendish Square Funding PLC		0.7	1.825% due 06/22/2030	26,979	26,811
Sutherland Commercial Mortg	ane I as		15,703		EUR 58	67	SCF RC Funding II LLC 4.100% due 06/25/2047	3,199	3,229
3.192% due 05/25/2037	age Lot	638	635	0.372% due 02/11/2055 Crown Point CLO 5 Ltd.	1,500	1,727	SMB Private Education Loan		3,228
Taurus UK DAC		000	000	1.158% due 07/17/2028	\$ 5,604	5,535	0.449% due 09/15/2054	15,841	15,812
1.166% due 06/22/2029	GBP	5,500	6,925	Denali Capital CLO X LLC	9 0,004	0,000	2.840% due 06/15/2037	4,960	5,210
Terwin Mortgage Trust				1.265% due 10/26/2027	9,336	9,297	SoFi Consumer Loan Program		0,210
1.529% due 03/25/2035	\$	2,943	2,659	FAB CBO BV	0,000	0,20	2.770% due 05/25/2026	261	262
Trinidad Mortgage Securities					EUR 253	221	SoFi Professional Loan Progra		
0.846% due 01/24/2059	GBP	14,578	18,793	FAB UK Ltd.			2.650% due 09/25/2040	1,902	1,954
Trinity Square PLC				0.881% due 12/06/2045	GBP 587	757	Sorrento Park CLO DAC		
1.196% due 07/15/2051	_	403	522	Gateway Casinos & Entertainm			0.469% due 11/16/2027	EUR 7,137	8,288
Truman Capital Mortgage Loa			4 077		CAD 8,885	6,443	Springleaf Funding Trust		
0.409% due 03/25/2036	\$	1,900	1,877	GLS Auto Receivables Issuer Tr			2.680% due 07/15/2030	\$ 17,043	17,072
Twin Bridges PLC	GBP	12,308	15,871	2.580% due 07/17/2023	\$ 7,902	7,984	St Paul's CLO VI DAC		
0.840% due 09/12/2044 WaMu Mortgage Pass-Throug				Goodgreen			0.850% due 08/20/2030	EUR 3,600	4,198
0.869% due 01/25/2045	s cerui	97	95	3.930% due 10/15/2053	7,402	7,903	Starwood Waypoint Homes To		10.700
Warwick Finance Residential				Halcyon Loan Advisors Funding		631	1.098% due 01/17/2035 1.318% due 01/17/2035	\$ 10,688 1,400	10,708 1,397
0.000% due 12/21/2049	GBP	1	1,824	1.316% due 10/22/2025 Harley Marine Financing LLC	632	031	1.548% due 01/17/2035	4,727	4,722
0.982% due 12/21/2049		40,254	51,927	5.682% due 05/15/2043	5,440	4,528	2.098% due 01/17/2035	8,600	8,608
1.682% due 12/21/2049		4,921	6,336	Humboldt Americas LLC	0,440	4,320	Z.096% due 01/17/2035 Taberna Preferred Funding I L		0,000
2.182% due 12/21/2049		2,460	3,164		COP 62,570,000	15,299	2.370% due 07/05/2035	3,542	3,046
2.102% uue 12/21/2049		1,406	1,800		CLP 23,414,122	28,558	2.807% due 07/05/2035	1,429	1,229
						20,000		1,720	1,220
2.682% due 12/21/2049		1,406	1,778	JMP Credit Advisors CLO IIIR L	td.		Telos CLO Ltd.		
2.682% due 12/21/2049 3.182% due 12/21/2049	Pass-T			JMP Credit Advisors CLO IIIR L 1.068% due 01/17/2028		24,228	Telos CLO Ltd. 1,168% due 04/17/2028	17,491	17.321
2.682% due 12/21/2049 3.182% due 12/21/2049 Washington Mutual Mortgage WMALT Trust (d)		hrough Cei	rtificates	JMP Credit Advisors CLO IIIR L 1.068% due 01/17/2028		24,228	Telos CLO Ltd. 1.168% due 04/17/2028 1.488% due 01/17/2027	17,491 4,046	
2.682% due 12/21/2049 3.182% due 12/21/2049 Washington Mutual Mortgage	Pass-T					24,228	1.168% due 04/17/2028	4,046	17,321 4,039

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TICP CLO III-2 Ltd.	(2	- i - 1 /	(+ ± . T)
1.058% due 04/20/2028	\$	32,250	\$ 31,957
Tikehau CLO BV 0.600% due 08/04/2028	EUR	1,483	1,718
Tralee CLO V Ltd.	EUN	1,403	1,/10
1.328% due 10/20/2028	\$	5,250	5,199
Tropic CDO V Ltd.		44.704	40.500
0.557% due 07/15/2036 TruPS Financials Note Secu	ritizatio	11,704 n Ltd.	10,592
1.390% due 03/30/2039	iitizutio	22,002	20,242
1.797% due 09/20/2039		5,002	4,702
Vendome Funding CLO DAC 1.860% due 07/20/2031	EUR	16,522	19,361
Venture XVII CLO Ltd.	EUN	10,022	18,301
1.117% due 04/15/2027	\$	33,864	33,530
Z Capital Credit Partners CL	O Ltd.	00.000	00.070
1.180% due 07/16/2027		23,838	23,676
Total Asset-Backed Securiti (Cost \$675,114)	es	-	658,002
SOVEREIGN ISSUES 6.9% Abu Dhabi Government Intel		l Bond	
3.125% due 10/11/2027		2,700	3,007
3.875% due 04/16/2050		12,400	14,757
Argentina Bocon 29.722% due 10/04/2022	ARS	1,070	7
Argentina Government Inter			,
0.125% due 07/09/2030	\$	62,915	23,043
0.125% due 07/09/2035		23,533	7,766
0.125% due 01/09/2038 0.125% due 07/09/2041		25,740 34,941	9,620 11,926
0.125% due 07/09/2046		1,035	340
1.000% due 07/09/2029		4,943	2,039
Argentina Treasury Bills 32.921% due 04/03/2022	4.00	000 704	F 000
32.921% due 04/03/2022 Argentina Treasury Bond B(ARS INCER (I	853,764	5,088
1.000% due 08/05/2021	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	95,075	743
2.500% due 07/22/2021		29,700	734
Argentine Bonos del Tesoro 15.500% due 10/17/2026		49,200	124
Australia Government Bond		43,200	124
1.750% due 06/21/2051	AUD	38,100	26,474
Autonomous City of Buenos			ACA
33.891% due 02/22/2028 34.122% due 03/29/2024	ARS	76,810 208,213	464 1,273
36.420% due 01/23/2022		106,460	684
Autonomous Community of		1.050	4.000
4.900% due 09/15/2021 6.350% due 11/30/2041	EUR	1,350 700	1,638 1,406
China Development Bank		700	1,700
2.890% due 06/22/2025	CNY	240,200	35,034
3.300% due 02/01/2024		34,400	5,128
3.430% due 01/14/2027 3.680% due 02/26/2026		41,400 174,500	6,121 26,277
3.740% due 09/10/2025		228,400	34,509
4.150% due 10/26/2025		170,400	26,234
Corp. Andina de Fomento 3.950% due 10/15/2021	MXN	788	38
3.950% due 10/15/2021 Egypt Government Internati			30
4.750% due 04/11/2025	EUR	2,130	2,447
Guatemala Government Bon 5.375% due 04/24/2032		1.000	1 100
a.a./am DUE U4/74/7U37	\$	1,000 1,600	1,183 1,983
6.125% due 06/01/2050	national		
6.125% due 06/01/2050 Indonesia Government Inter 4.200% due 10/15/2050		Bond 6,200	7,170
6.125% due 06/01/2050 Indonesia Government Inter		Bond 6,200	7,170 19,569

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Kuwait International Governme		
3.500% due 03/20/2027	\$ 5,300	\$ 6,003
Mexico Government Internation		
4.750% due 04/27/2032	5,000	5,732
5.000% due 04/27/2051	5,000	5,725
Paraguay Government Internati 4.950% due 04/28/2031	2,052	2,401
Peru Government International		2,40
	PEN 16,810	4,551
5.400% due 08/12/2034	10,774	3,141
5.940% due 02/12/2029	56,722	18,708
6.150% due 08/12/2032	98,515	31,429
6.350% due 08/12/2028	50,656	17,131
6.950% due 08/12/2031	28,967	9,898
8.200% due 08/12/2026	83,704	31,158
Provincia de Buenos Aires	DO 400.000	000
	ARS 169,088	968
34.850% due 04/12/2025 Qatar Government Internationa	399,853	1,888
4.400% due 04/16/2050	\$ 9,100	11,615
5.103% due 04/23/2048	2,400	3,316
Russia Government Internation		-,
0.000% due 04/24/2024 F	RUB 5,057,901	62,698
7.150% due 11/12/2025	4,002,466	54,253
7.950% due 10/07/2026	1,564,954	22,086
Saudi Government Internationa		
3.250% due 10/26/2026	\$ 6,200	6,768
3.625% due 03/04/2028	1,800	2,000
4.000% due 04/17/2025 4.500% due 10/26/2046	55,000	61,112 1,548
4.625% due 10/04/2047	1,300 2,100	2,545
5.000% due 04/17/2049	7,300	9,343
Serbia Government Internationa		0,010
	UR 4,434	5,628
South Africa Government Intern	national Bond	
4.850% due 09/30/2029	\$ 8,200	8,158
5.750% due 09/30/2049	5,200	4,704
Turkey Government Internation		04.000
4.250% due 03/13/2025	34,200	31,290
4.625% due 03/31/2025 E 5.250% due 03/13/2030	UR 21,500 \$ 29,000	24,675 25,339
5.600% due 11/14/2024	24,900	23,983
5.625% due 03/30/2021	4,600	4,622
5.750% due 03/22/2024	2,000	1,950
6.350% due 08/10/2024	5,869	5,802
7.625% due 04/26/2029	43,400	43,851
Turkiye Ihracat Kredi Bankasi A	IS	
8.250% due 01/24/2024	3,000	3,050
Ukraine Government Internation		
7.750% due 09/01/2023	4,390	4,579
Venezuela Government Internat 6.000% due 12/09/2020	3,367	325
7.000% due 03/31/2038	1,883	182
7.650% due 04/21/2025	5,349	516
7.750% due 04/13/2022	1,200	116
8.250% due 10/13/2024	5,991	578
9.000% due 05/07/2023	3,161	305
9.250% due 09/15/2027	4,274	412
9.250% due 05/07/2028	6,512	628
11.750% due 10/21/2026	680	66
11.950% due 08/05/2031	6,000	579
Total Sovereign Issues	-	849,152
(Cost \$936,792)	-	

		株数	時価 (単位:千)
COMMON STOCKS 0.1%			
Cairo Mezz PLC (g)		847,444	\$ 103
Clear Channel Outdoor Holdings, Inc. (g)		5,292,182	4,731
Eurobank Ergasias Services and Holdings S.A. (g)	1	0,169,333	3,401
iHeartMedia, Inc. Class A (g)		294,195	2,418
iHeartMedia, Inc. Class B (g)		3,948	29
Mcdermott International Ltd. (g)		246,680	419
National Bank of Greece S.A. (g)		102,570	108
Neiman Marcus Group Ltd. LLC (k)		151,112	12,571
Westmoreland Mining Holdings LLC (k)		8,912	67
Total Common Stocks (Cost \$48,283)		-	23,847
COMMERCIAL REAL ESTATE	EQUITY		0
Uniti Group, Inc. (g) VICI Properties, Inc. (g)		109,504 760,482	966 17,453
Total Commercial Real Estate (Cost \$6,268)	e Equity	-	18,419
WARRANTS 0.2%			
iHeart Media, Inc. 12/31/2049 Sequa Corp.	1	,916,029	14,175
12/31/2049 Stearns Holdings LLC		42,000	0
11/05/2039 Windstream Services LLC		111,865	0
03/24/2021		218,781	3,995
Total Warrants (Cost \$41,207)		-	18,170
PREFERRED SECURITIES 0.2	%		
Nationwide Building Society 10.250%		74,050	16,074
Sequa Corp. 12.000%		1,074	974
Stichting AK Rabobank Certin 6,500% (c)	ficaten	28,040	4,061
Total Preferred Securities (Cost \$20,444)			21,109
(0031 420,444)	*	面金額	
SHORT-TERM INSTRUMENTS		面金額 位:千)	
REPURCHASE AGREEMENTS			
			8,900
SHORT-TERM NOTES 0.0%			
Pan American Energy LLC 33.604% due 02/26/2021 (i)	ARS	67,691	440
TIME DEPOSITS 0.4%			
Australia and New Zealand B (0.020%) due 11/02/2020 0.010% due 11/02/2020	anking AUD \$	Group Ltd. 2,783 4,668	1,955 4,668
Bank of Nova Scotia 0.010% due 11/02/2020 0.010% due 11/02/2020	CAD \$	99 295	74 295
BNP Paribas Bank (0.700%) due 11/02/2020 (0.020%) due 11/02/2020	EUR AUD	665 91	775 64

	(額面金額 単位:千	時価) (単位:千)
0.010% due 11/02/2020 3.400% due 11/02/2020	\$ ZAR	4,895 6,593	\$ 4,895 406
Brown Brothers Harriman &			
(1.420%) due 11/02/2020	CHF	3	3 11
(0.700%) due 11/02/2020 (0.650%) due 11/02/2020	EUR DKK	10 2	0
(0.270%) due 11/02/2020	¥	578	6
(0.260%) due 11/02/2020	SEK	1	0
(0.100%) due 11/02/2020	NOK	2	0
(0.020%) due 11/02/2020	AUD	16 4	11
0.010% due 11/02/2020 0.010% due 11/02/2020	GBP	30	39
0.010% due 11/02/2020	\$	2	2
3.400% due 11/02/2020	ZAR	691	43
Citibank N.A.			
(0.700%) due 11/02/2020 0.010% due 11/02/2020	EUR \$	2 540	7
Credit Suisse AG	Ŷ	2,549	2,549
(1.420%) due 11/02/2020	CHF	8	9
DBS Bank Ltd.			
0.010% due 11/02/2020	\$	6,803	6,803
HSBC Bank PLC (0.700%) due 11/02/2020	EUR	321	374
JPMorgan Chase Bank N.A.			
0.010% due 11/02/2020	\$	5,102	5,102
MUFG Bank Ltd. (0.270%) due 11/02/2020	¥	829,044	7,930
National Australia Bank Ltd. (0.020%) due 11/02/2020	AUD	60	42
Royal Bank of Canada 0.010% due 11/02/2020	CAD	74	55
Sumitomo Mitsui Banking Co			
(0.700%) due 11/02/2020	EUR	373	434
(0.270%) due 11/02/2020	¥	516	5
0.010% due 11/02/2020	\$	284	284
Sumitomo Mitsui Trust Bank	Ltd. EUR	621	704
(0.700%) due 11/02/2020 (0.270%) due 11/02/2020	EUH ¥	139,376	724 1,333
0.010% due 11/02/2020	GBP	3,474	4,492
0.010% due 11/02/2020	\$	1,658	1,658
			45,051
ARGENTINA TREASURY BILL	.S 0.3%	0	
(140.624%) due 12/04/2020 (h)(i)	ΔRS	1,556,976	11,788
0.767% due 04/17/2021 (h)(i)	Allo	99,134	
29.978% due 11/30/2020 (i)		944,272	6,002
31.106% due 12/30/2020 (j)		4,114,008	
34.392% due 01/29/2021 (i)		392,546	2,340
			46,679
Total Short-Term Instrument (Cost \$103.586)	s		101,070
Total Investments in Securit (Cost \$16,329,835)	ies (a) 1	131.6%	\$ 16,111,689
Financial Derivative			
Instruments (n)(p) 0.1% (Cost or Premiums, net \$(28)	.1331)		13,909
Other Assets and Liabilities,		1.7%)	(3,878,516)
Net Assets 100.0%	(0		\$ 12,247,082

NOTES TO SCHEDULE OF INVESTMENTS (AMOUNTS IN THOUSANDS*, EXCEPT NUMBER OF CONTRACTS):

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

- (a) The allocation of Total Investments by geographic region as of October 31, 2020 is 90.5% of Net Assets in the United States, 12.3% of Net Assets in the United Kingdom and other countries comprising of 28.7% of Net Assets in aggregate.

 (b) Contingent convertible security.

 (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.

 (d) Security is in default.

- (e) (f) (g) (h)
- Security is in default.
 Payment in-kind security.
 Interest Only Security.
 When-Issued security.
 Principal amount of security is adjusted for inflation.
 Coupon represents a yield to maturity.
- Coupon represents a weighted average yield to maturity.

(k) RESTRICTED SECURITIES:

銘柄	クーポン	満期日	取得日	コスト	市場価格	対純資産比率
AWAS Leasing 2011-I Ltd.	4.870%	10/02/2021	10/02/2014	\$ 510	\$ 514	0.00%
General Motors Co.	6.800%	10/01/2027	05/07/2020	1,135	1,399	0.01%
Neiman Marcus Group Ltd. LLC	N/A	N/A	09/25/2020	4,866	12,571	0.10%
Westmoreland Mining Holdings LLC	N/A	N/A	03/26/2019	44	67	0.00%
WHLN FIRST MTG CO LEND 2 ASSET HOTEL	2.565%	02/09/2021	05/16/2018	45,000	44,579	0.37%
Total Restricted Securities				\$ 51,555	\$ 59,130	0.48%

BORROWINGS AND OTHER FINANCING TRANSACTIONS

(I) REPURCHASE AGREEMENTS:

取引相手	貸出金利	決済日	満期日	額	面金額	担保債権	担保	受取価値	レポ価値	レポ契約の <u>受取^①</u>
BPS	0.110%	10/30/2020	11/02/2020	\$	8,900	U.S. Treasury Bonds 2.750% due 08/15/2047	\$	(9,011)	\$ 8,900	\$ 8,900
Total Repurchase Ag	reements						\$	(9,011)	\$ 8,900	\$ 8,900

REVERSE REPURCHASE AGREEMENTS:

取引相手	借入利率③	借入日	満期日	借	入元本③	リバ	一スレポの支払
BPS	(2.800%)	12/11/2019	TBD ⁽²⁾	EUR	(2,859)	\$	(3,246)
BPS	(2.800%)	07/01/2020	TBD ⁽²⁾		(672)		(775)
BPS	(2.800%)	10/14/2020	TBD ⁽²⁾		(4,485)		(5,216)
CFR	(1.150%)	10/23/2020	TBD ⁽²⁾		(3,069)		(3,574)
DEU	0.140%	10/19/2020	11/02/2020	\$	(23,797)		(23,798)
DEU	0.140%	10/30/2020	11/13/2020		(57,765)		(57,765)
DEU	0.170%	10/13/2020	01/08/2021		(278,296)		(278,321)
JPS	0.140%	10/19/2020	11/02/2020		(27,816)		(27,818)
Total Reverse Re	purchase Agreements	1				\$	(400,513)

SALE-BUYBACK TRANSACTIONS:

取引相手	借入利率	借入日	満期日	f	昔入元本 ③	売 取引	付買戻 の支払@
BPS	0.163%	10/27/2020	11/02/2020	\$	(2,006)	\$	(2,006)
Total Sale-Buyback Transactions						\$	(2,006)

CERTAIN TRANSFERS ACCOUNTED FOR AS SECURED BORROWINGS

				9.	5.存期間			
	オーバーナ [・] 継続	1 1-/	30日迄		31-90日	9	0日以上	合計
Reverse Repurchase Agreements								
Non - U.S. Corporate Debt	\$	0	\$ 0	\$	0	\$	(12,811)	\$ (12,811)
U.S. Government Debt		0	(109,381)		(278,321)		0	(387,702)
Total Reverse Repurchase Agreements	\$	0	\$ (109,381)	\$	(278,321)	\$	(12,811)	\$ (400,513)

				9	美存期間			
	オーバー	ーナイト/ 継続	30日迄		31-90日	9	0日以上	合計
Sale-Buyback Transactions								
U.S. Government Debt	\$	0	\$ (2,006)	\$	0	\$	0	\$ (2,006)
Total Sale-Buyback Transactions	\$	0	\$ (2,006)	\$	0	\$	0	\$ (2,006)
Total Borrowings	\$	0	\$ (111,387)	\$	(278,321)	\$	(12,811)	\$ (402,519)
Payable for Reverse Repurchase Agreements and Sale-Buyback Transactions	;							\$ (402,519)

BORROWINGS AND OTHER FINANCING TRANSACTIONS SUMMARY

The following is a summary by counterparty of the market value of Borrowings and Other Financing Transactions and collateral pledged/(received) as of October 31, 2020:

(m) Securities with an aggregate market value of \$402,032 and cash of \$448 have been pledged as collateral under the terms of the following master agreements as of October 31, 2020.

取引相手	レポ契約の 受取	IJ	バース の支	レポ 払	売付買原 取引の支	_更 払 空	売りの支払	その	合計借 の他金融	入 独取引(受	担保取)/	の 差入れ エク	ネット 'スポージ	₹-(5)
Global/Master Repurchase Agreement														
BPS	\$	8,900	\$	(9,237)	\$	0	\$	0	\$	(337)	\$	201	\$	(136)
CFR		0		(3,574)		0		0		(3,574)		3,547		(27)
DEU		0		(359,884)		0		0		(359,884)		358,190		(1,694)
JPS		0		(27,818)		0		0		(27,818)		27,682		(136)
Master Securities Forward Transactions Agreement														
BPS		0		0		(2,006)		0		(2,006)		1,973		(33)
Total Borrowings and Other Financing Transactions	\$	8,900	\$	(400,513)	\$	(2,006)	\$	0						

⁽¹⁾ Includes accrued interest.

Met exposure represents the net receivable/[payable] that would be due from/to the counterparty in the event of default. Exposure from borrowings and other financing transactions can only be netted across transactions governed under the same master agreement with the same legal entity. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

same master agreement with the same legal entity. See Note 8, Master Ne	tting Arrangements, in the Notes to Financial S	Statements for more inf	ormation regardin	g master ne	etting arrangeme	ents.			
(n) FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TR	ADED OR CENTRALLY CLEARED								
WRITTEN OPTIONS:									
OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS									
銘柄	ストライクプライス	行使期限	Į.	契約	数	-	プレミアム (受取)	市	5場価格
Call - U.S. Treasury 10-Year Note January 2021 Futures Put - U.S. Treasury 10-Year Note January 2021 Futures	\$ 139.500 136.500	12/24/202 12/24/202		5,00 5,00			\$ (1,758) (1,354)	\$	(1,40 (2,34
Total Written Options						_	\$ (3,112)	\$	(3,750
FUTURES CONTRACTS:									
				未宝	現評価		変動証	柳金	
銘柄	種類	限月	契約数	(損) 益	_	資産		負債
Australia Government 10-Year Bond December Futures	Short	12/2020	693	\$	(710)	\$	266	\$	(
Euro-BTP 10-Year Bond December Futures	Long	12/2020	1,901		9,375		1,284		0
Euro-Bund 10-Year Bond December Futures	Long	12/2020	1		3		0		(
U.S. Treasury 10-Year Note December Futures	Long	12/2020	1,601		(963)		0		(300
U.S. Treasury 20-Year Bond December Futures	Short	12/2020	258		(104)		97		0
U.S. Treasury 30-Year Bond December Futures	Short	12/2020	902		4,818		477		0
United Kingdom Treasury 10-Year Gilt December Futures	Short	12/2020	134		98		89		0
Total Futures Contracts				\$	12,517	\$	2,213	\$	(300

⁽²⁾ Open maturity reverse repurchase agreement.

The average amount of borrowings outstanding during the period ended October 31, 2020 was \$231,261 at a weighted average interest rate of 0.376%. Average borrowings may include sale-buyback transactions and reverse repurchase agreements, if held during the period.

Payable for sale-buyback transactions includes \$0 of deferred price drop.

SWAP AGREEMENTS:

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - BUY PROTECTION''

参照債券	固定(支払) 金利	満期日	2020年10月31日時点の インプライド クレジット スプレッド ⁽³⁾	想定	≅元本⑷	市場	場価格	未実現	見評価 益	資	<u>変動</u> 産	証拠金 負債	
学 照误分	亚个川	/四州 口	A フレット ···	池北	1.04	11174	71W111	(151)	1000	見	胜	贝贝	
Kraft Heinz Foods Co.	(1.000%)	06/20/2022	0.443%	\$	500	\$	(5)	\$	3	\$	0	\$	0

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN, AND U.S. MUNICIPAL ISSUES - SELL PROTECTION²⁾

		4	2020年10月31日時点の ンプライド クレジッ					未宝	現評価		変動	証拠3	È .
参照債券	固定受取金利	満期日	えプレッド ⁽³⁾		を記本 (4)	市	場価格	(損) 益	資	産	賃	債
Bombardier, Inc.	5.000%	06/20/2024	15.361%	\$	900	\$	(222)	\$	(191)	\$	0	\$	(9)
Bombardier, Inc.	5.000%	12/20/2024	15.444%		300		(80)		(85)		0		(7)
Ford Motor Credit Co. LLC	5.000%	12/20/2022	2.279%		100		6		(5)		0		(1)
General Electric Co.	1.000%	12/20/2020	0.503%		3,000		5		(16)		0		(7)
General Electric Co.	1.000%	12/20/2023	0.926%		17,200		59		(24)		1		0
Rolls-Royce PLC	1.000%	12/20/2022	3.416%	EUR	23,370		(1,328)		(1,750)		16		0
						\$	(1,560)	\$	(2,071)	\$	17	\$	(24)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION

	固定(支払)						*	未実現評価 (損)益		変動証拠金			
参照指標	金利	満期日		想定元本(4)		市場価格⑤				資産		負債	
CDX IG-33 Index	(1.000%)	12/20/2024	Ś	142 100	Ś	(927)	Ś	(3 222)	Ś	40	Ś	n	

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION?

								未実現評価		変動証拠金		
参照指標	固定受取金利	満期日		想定元本⑷	市	場価格⑤		損) 益		産	負	債
CDX.EM-24 Index	1.000%	12/20/2020	\$	736	\$	1	\$	(4)	\$	0	\$	0
CDX.EM-28 Index	1.000%	12/20/2022		32,430		(217)		254		39		0
CDX.EM-29 Index	1.000%	06/20/2023		57,810		(559)		957		33		0
CDX.EM-30 Index	1.000%	12/20/2023		56,776		(881)		883		18		0
CDX.EM-31 Index	1.000%	06/20/2024		21,150		(347)		474		39		0
CDX.EM-32 Index	1.000%	12/20/2024		23,622		(495)		489		21		0
CDX.EM-33 Index	1.000%	06/20/2025		33,820		(1,024)		2,507		33		0
CDX.EM-34 Index	1.000%	12/20/2025		34,400		(1,892)		245		2		0
CDX.HY-25 Index	5.000%	12/20/2020		40,290		454		(676)	1,2	07		0
CDX.HY-33 Index	5.000%	12/20/2024		80,029		4,349		(1,875)		0	(4,	986)
CDX.HY-34 Index	5.000%	06/20/2025		89,700		4,357		4,260	1	64		0
CDX.IG-34 Index	1.000%	06/20/2025		30,700		164		(114)		0		(7)
iTraxx Europe Series 33 Index	1.000%	06/20/2025	EUR	16,540		309		(71)		0		(13)
iTraxx Europe Series 34 Index	1.000%	12/20/2025		135,600		3,012		(689)		0		(15)
					\$	7,231	\$	6,640	\$ 1,5	56	\$ (5,	021)

INTEREST RATE SWAPS

変動金利の 支払/受取	変動金利 インデックス	固定金利	満期日	想定元本	市場価格	未実現評価 (損)益	変動 資産	証拠金 負債
Receive	3-Month USD-LIBOR	1.500%	12/18/2021	\$ 12,600		\$ (297)	\$ 0	\$ 0
Receive	3-Month USD-LIBOR	2.750%	12/19/2021	96,600	(3,735)	(1,532)	3	0
Receive	3-Month USD-LIBOR	1.000%	06/17/2022	41,200	(657)	(1,170)	0	(2)
Receive	3-Month USD-LIBOR	2.500%	12/18/2024	62,500	(6,054)	(3,351)	9	0
Receive	3-Month USD-LIBOR	1.300%	03/16/2025	62,600	(2,571)	(2,571)	16	0
Receive	3-Month USD-LIBOR	1.300%	03/18/2025	62,600	(2,569)	(2,569)	10	0
Receive	3-Month USD-LIBOR	2.000%	06/20/2025	601,500	(48,272)	(35,915)	211	0
Receive	3-Month USD-LIBOR	1.740%	12/16/2026	15,800	(1,236)	(1,236)	10	0
Receive	3-Month USD-LIBOR	1.560%	02/05/2027	28,000	(1,813)	(1,813)	18	0
Pay	3-Month USD-LIBOR	2.500%	12/20/2027	259,700	36,118	19,660	0	(230)
Pay	3-Month USD-LIBOR	2.490%	01/09/2028	190,500	26,262	14,265	0	(166)
Pay	3-Month USD-LIBOR	3.000%	06/19/2029	275,100	54,825	23,008	0	(252)
Receive	3-Month USD-LIBOR	1.750%	01/23/2030	14,000	(1,234)	(1,234)	20	0

INTEREST RATE SWAPS (Cont.)

Receive 3 Month USD-UBDR 1.870% 01728/2030 \$14,00 \$1,391 Receive 3 Month USD-UBDR 1.870% 01728/2030 \$14,00 \$1,391 Receive 3 Month USD-UBDR 1.810% 02728/2030 14,100 \$1,040 Receive 3 Month USD-UBDR 1.430% 03717/2030 9,500 (9391) Receive 3 Month USD-UBDR 1.250% 08717/2030 9,500 (9391) Receive 3 Month USD-UBDR 0.678% 0728/2030 12,400 211 Receive 3 Month USD-UBDR 0.678% 0728/2030 12,400 211 Receive 3 Month USD-UBDR 1.500% 0805/2032 12,600 (813) Receive 3 Month USD-UBDR 1.500% 0805/2032 12,600 (813) Receive 3 Month USD-UBDR 1.500% 0802/2032 12,600 (813) Receive 3 Month USD-UBDR 1.500% 0802/2032 12,600 (813) Receive 3 Month USD-UBDR 1.500% 0802/2032 12,600 (813) Receive 3 Month USD-UBDR 1.510% 1017/2049 11,400 11,780 Receive 3 Month USD-UBDR 1.895% 10178/2049 11,400 11,780 Receive 3 Month USD-UBDR 1.895% 10178/2049 11,400 11,780 Receive 3 Month USD-UBDR 1.895% 10178/2050 22,500 12,000 Receive 3 Month USD-UBDR 1.825% 0718/2050 22,500 13,727 Receive 3 Month USD-UBDR 1.825% 0718/2050 22,500 13,727 Receive 3 Month USD-UBDR 1.825% 0718/2050 2,700 (411) Receive 3 Month USD-UBDR 1.825% 0718/2050 1,200 069 Receive 3 Month USD-UBDR 1.806 1,200 069 Receive 3 Month USD-UBDR 1.806 1,200 069 Receive 3 Month USD-UBDR 1.807 1,200 069 Receive 3 Month USD-UBDR 1.808 1,200 0718/2050 1,200 069 Receive 3 Month USD-UBDR 1.808 1,200 0718/2050 1,200 069 Receive 4 Month Australian Bank Bill 0.250% 0718/2050 1,200 0718/2050 1,200 0718/2050 1,200 0718/2050 1,200 0718/2050 1,200 0718/2050 1,200 0718/2050 1,200 0718/2050 1,200 0718/2050 1	(損) 益 \$ (1,391) (1,040) (1,760) (586) 211 213 (1,235) (1,328) (1,784) (1,784) (1,784) (3,497)	資産 \$ 20 21 47 12 17 17 28 22 21	\$ 0 0 0 0 0
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Service Serv	791	0	(4)
ay 6-Month Australian Bank Bill 2,750% 06/17/2026 3,870 997 ay 6-Month Australian Bank Bill 3,000% 03/21/2027 313,890 37,059 eceive 6-Month EURIBOR (0,150%) 03/18/2030 EUR 123,000 (1,980) eceive 6-Month EURIBOR (0,150%) 06/17/2030 EQR 123,000 (1,980) eceive 6-Month EURIBOR (0,250%) 03/18/2050 37,600 (1,018) eceive 6-Month EURIBOR (0,0250%) 09/20/2028 ¥ 67,650,000 (1,018) eceive 6-Month JPY-LIBOR (0,020%) 09/20/2028 ¥ 67,650,000 (6,018) eceive 6-Month JPY-LIBOR (0,000%) 03/15/2029 56,500,000 (6,018) eceive 6-Month JPY-LIBOR (0,000%) 03/15/2029 27,521,890 (19,799) ay 8FIL-CDI-Compounded 5,835% (10/02/2023 BRI 165,400 1,053 ay BRI-CDI-Compounded 5,836% (10/02/2023 BRI 165,400 823 ay BRI-CDI-Compounded 5,856% (10/02/2023 42,900 278 eceive FEDLOI Index (0,051%) (10/2/2023 42,900 278 eceive FEDLOI Index (0,051%) (10/2/2023 3,312 (57) ay FEDLOI Index (0,184%) (10/2/1/2055 23,312 (57) ay FEDLOI Index (0,184%) (10/2/1/2055 5,000 1	706	0	(3)
begin 6-Month Australian Bank Bill 3.000% 03/21/2027 313,890 37,059 eceive 6-Month EURIBOR (0.150%) 03/18/2030 EUR 123,000 (1,980) eceive 6-Month EURIBOR 0.150% 06/17/2030 28,800 (1,382) eceive 6-Month EURIBOR 0.250% 03/18/2050 37,600 (4,018) eceive® 6-Month JPY-LIBOR 0.000% 09/20/2028 ¥ 67,650,000 1,291 eceive® 6-Month JPY-LIBOR 0.000% 03/15/2029 56,500,000 699 eceive 6-Month JPY-LIBOR 0.450% 03/20/2029 27,521,890 (9,799) ay 8RL-CDI-Compounded 5.830% 01/02/2023 BRL 165,400 1,053 ay 8RL-CDI-Compounded 5.855% 01/02/2023 128,800 823 ay 8RL-CDI-Compounded 5.855% 01/02/2023 42,900 278 eceive FEDL01 Index 0.184% 10/21/2022 5,000 1 ay FED	877	0	(6)
Pay G-Month Australian Bank Bill 3.000% 03/21/2027 313,890 37,059	117	0	(1)
leceive 6-Month EURIBOR (0.150%) 0.3718/2030 EUR 123,000 11,3800 eceive 6-Month EURIBOR 0.150% 06/17/2030 26,800 (1,382) eceive 6-Month EURIBOR 0.250% 03/18/2050 37,600 (4,018) eceive 6-Month JPY-LIBOR 0.000% 09/20/2028 4 67,650,000 1,291 eceive 6-Month JPY-LIBOR 0.000% 03/18/2029 56,500,000 699 eceive 6-Month JPY-LIBOR 0.450% 03/20/2029 27,521,890 (9,799) ay BRL-CDI-Compounded 5.836% 01/02/2023 BRL 165,400 1,053 ay BRL-CDI-Compounded 5.836% 01/02/2023 128,800 823 ay BRL-CDI-Compounded 5.855% 01/02/2023 42,900 278 eceive FEDLOT Index 0.051% 10/20/2022 \$5,000 1 ay FEDLOT Index 0.184% 10/21/2025 23,312 (57) ay FEDLOT I	8,735	Ō	(387)
eceive 6-Month EURIBOR 0.150% 06/17/2030 26,800 11,382) eceive 6-Month EURIBOR 0.250% 03/18/2050 37,600 (4,018) eceive 6-Month JPY-LIBOR 0.020%) 09/20/2028 ¥ 67,660,000 1,291 eceive 6-Month JPY-LIBOR 0.000% 03/15/2029 56,500,000 699 eceive 6-Month JPY-LIBOR 0.450% 03/20/2029 27,521,890 (9,799) ay BRL-CDI-Compounded 5,835% 01/02/2023 BR. 166,400 1,053 ay BRL-CDI-Compounded 5,835% 01/02/2023 128,800 823 ay BRL-CDI-Compounded 5,856% 01/02/2023 42,900 278 eceive FEDL01 Index 0.051% 10/20/2022 5,000 1 ay FEDL01 Index 0.184% 10/21/2025 23,312 (57) ay FEDL01 Index 0.562% 10/21/2035 3,493 135) eceive FEDL01 Index 0.781% 10/2	(5,541)	147	0
Eceive 6-Month EURIBOR 0.250% 03/18/2050 37,600 (4,018) cecive**** 6-Month JPY-LIBOR (0.020%) 09/20/2028 ¥ 67,650,000 1,291 cecive*** 6-Month JPY-LIBOR 0.000% 03/15/2029 56,500,000 699 secive 6-Month JPY-LIBOR 0.450% 03/20/2029 27,521,890 (9,799) ay BRL-CDI-Compounded 5.836% 01/02/2023 BRL 165,400 1,653 ay BRL-CDI-Compounded 5.856% 01/02/2023 128,800 823 ay BRL-CDI-Compounded 5.855% 01/02/2023 42,900 278 eceive FEDL01 Index 0.051% 10/20/2022 \$ 5,000 1 ay FEDL01 Index 0.184% 10/21/2025 23,312 (57) ay FEDL01 Index 0.562% 10/21/2030 3,493 (35) eceive FEDL01 Index 0.781% 10/20/2035 500 8			
cecieve 6-Month JPY-LIBOR (0.020%) 09/20/2028 ¥ 67,650,000 1,291 cecive 6-Month JPY-LIBOR 0.000% 0315/2029 56,500,000 699 cecive 6-Month JPY-LIBOR 0.450% 03/20/2029 27,521,890 (9,799) ay BRL-CDI-Compounded 5.836% 01/02/2023 BRL 165,400 1,053 ay BRL-CDI-Compounded 5.836% 01/02/2023 128,800 823 ay BRL-CDI-Compounded 5.855% 01/02/2023 42,900 278 eccive FEDL01 Index 0.051% 10/20/2022 \$ 5,000 1 ay FEDL01 Index 0.184% 10/21/2025 23,312 (57) ay FEDL01 Index 0.562% 10/21/2030 3,493 135) eccive FEDL01 Index 0.781% 10/20/2035 500 8	(1,363)	36	0
deceive 6-Month JPY-LIBOR 0.000% 03/15/2029 56,500,000 699 sective 6-Month JPY-LIBOR 0.450% 03/20/2029 27,521,890 (9,799) ay BRI-LDI-Compounded 5.835% 01/02/2023 BRI 166,400 1,053 ay BRI-CDI-Compounded 5.836% 01/02/2023 128,800 823 ay BRI-CDI-Compounded 5.855% 01/02/2023 42,900 278 seceive FEDL01 Index 0.051% 10/20/2022 \$ 5,000 1 ay FEDL01 Index 0.184% 10/21/2025 23,312 (57) ay FEDL01 Index 0.562% 10/21/2030 3,493 135) seceive FEDL01 Index 0.781% 10/20/2035 500 8	(7,030)	329	0
eceive 6-Month JPY-LIBOR 0.450% 03/20/2029 27,521,890 (9,799) ay BRL-CDI-Compounded 5.830% 01/02/2023 BRL 165,400 1,053 ay BRL-CDI-Compounded 5.836% 01/02/2023 128,800 823 ay BRL-CDI-Compounded 5.855% 01/02/2023 42,900 278 eceive FEDL01 Index 0.51% 10/20/2022 \$ 5,000 1 ay FEDL01 Index 0.184% 10/21/2025 23,312 (57) ay FEDL01 Index 0.562% 10/21/2030 3,493 (35) eceive FEDL01 Index 0.781% 10/20/2035 500 8	(401)	626	0
Tay BRL-CDI-Compounded 5.830% 01/02/2023 BRL 165,400 1,053 ay BRL-CDI-Compounded 5.836% 01/02/2023 128,800 823 ay BRIL-CDI-Compounded 5.855% 01/02/2023 42,900 278 eleceive FEDL01 Index 0.051% 10/20/2022 \$ 5,000 1 ay FEDL01 Index 0.184% 10/21/2025 23,312 (57) ay FEDL01 Index 0.562% 10/21/2030 3,493 (35) eceive FEDL01 Index 0.781% 10/20/2035 500 8	126	510	0
Tay BRL-CDI-Compounded 5.830% 01/02/2023 BRL 165,400 1,053 ay BRL-CDI-Compounded 5.836% 01/02/2023 128,800 823 ay BRIL-CDI-Compounded 5.855% 01/02/2023 42,900 278 eleceive FEDL01 Index 0.051% 10/20/2022 \$ 5,000 1 ay FEDL01 Index 0.184% 10/21/2025 23,312 (57) ay FEDL01 Index 0.562% 10/21/2030 3,493 (35) eceive FEDL01 Index 0.781% 10/20/2035 500 8	810	332	0
Tay BRL-CDI-Compounded 5.836% 01/02/2023 128,800 823 ay BRL-CDI-Compounded 5.855% 01/02/2023 42,900 278 ceeive FEDL01 Index 0.051% 10/20/2022 \$ 5,000 1 ay FEDL01 Index 0.184% 10/21/2025 23,312 (57) ay FEDL01 Index 0.562% 10/21/2030 3,493 135) eccive FEDL01 Index 0.781% 10/20/2035 500 8	1,049	0	(30)
ay BRL-CDI-Compounded 5.855% 01/02/2023 42,900 278 eceive FEDL01 Index 0.051% 10/20/2022 \$ 5,000 1 ay FEDL01 Index 0.184% 10/21/2025 23,312 (57) ay FEDL01 Index 0.562% 10/21/2030 3,493 (35) eceive FEDL01 Index 0.761% 10/20/2035 500 8	823	0	(24)
eceive FEDL01 Index 0.051% 10/20/2022 \$ 5,000 1 ay FEDL01 Index 0.184% 10/21/2025 23,312 (57) ay FEDL01 Index 0.562% 10/21/2030 3,493 (35) eceive FEDL01 Index 0.781% 10/20/2035 500 8	278	0	(8)
Pay FEDLO1 Index 0.184% 10/21/2025 23,312 (57) Pay FEDLO1 Index 0.562% 10/21/2030 3,493 (35) Receive FEDLO1 Index 0.781% 10/20/2035 500 8			
ay FEDLO1 Index 0.562% 10/21/2030 3,493 (35) eceive FEDLO1 Index 0.781% 10/20/2035 500 8	1	0	0
leceive FEDL01 Index 0.781% 10/20/2035 500 8	(57)	0	(8)
	(35)	0	(6)
200 IDMEYID 4.65084 05/10/2022 MVN 252 200 1411	8	1	0
	(46)	11	0
leceive IBMEXID 4.825% 05/27/2022 36,000 (9)	(9)	1	Õ
	(16)	3	0
eceive IBMEXID 4.580% 06/10/2022 91,600 (6)	(6)	3	0
ay IBMEXID 5.780% 09/29/2022 96,760 110	200	0	(4)
ay IBMEXID 7.875% 12/16/2022 27,800 93	32	0	(1)
ay IBMEXID 7.865% 12/27/2022 48,800 162	65	0	(2)
ay IBMEXID 7.880% 12/27/2022 780,300 2,611	1,038	0	(36)
ay IBMEXID 7.640% 01/03/2023 31,200 97	42	0	(1)
ay IBMEXID 7.645% 01/03/2023 49,400 154	67	0	(2)
	42	0	
ay IBMEXID 7.745% 01/05/2023 33,200 106			(2)
ay IBMEXID 7.610% 01/23/2023 187,200 592	285	0	(9)
ay IBMEXID 7.805% 02/06/2023 76,600 257	94	0	(4)
ay IBMEXID 7.820% 02/06/2023 37,700 127	46	0	(2)
ay IBMEXID 6.350% 09/01/2023 39,100 84	87	0	0
ay IBMEXID 5.980% 08/26/2024 11,300 20	31	0	(1)
ay IBMEXID 7.670% 03/05/2025 662,400 3,322	1,383	0	(50)
ay IBMEXID 7.710% 03/07/2025 435,800 2,264	935	0	(31)
ay IBMEXID 7.715% 03/07/2025 433,300 2,255	929	0	(31)
ay IBMEXID 7.570% 03/18/2025 612,000 3,003	1,459	0	(47)
ay IBMEXID 7.610% 04/15/2025 51,600 259	123	0	(4)
ay IBMEXID 5.120% 05/06/2025 45,500 7	10	0	(4)
ay IBMEXID 5.280% 05/23/2025 15,400 7	7	0	(1)
	17		(3)
		0	
Pay IBMEXID 5.160% 06/06/2025 39,200 8			
Pay IBMEXID 5.950% 01/30/2026 104,300 178	8 344	0	(3) (10)

INTEREST RATE SWAPS (Cont.)

Pay II Receive II Pay II Pay II Pay II Pay II Pay II	インデックス IBMEXID	固定金利 5.990% 6.080% 6.490% 7.380% 8.010% 5.535% 7.200%	満期日 01/30/2026 03/10/2026 09/08/2026 11/04/2026 02/04/2027 05/04/2027	MXN	98,900 220,600 141,900 5,800			(損)益 \$ 324 698 453 16	<u>資産</u> \$ 0 0	負債 \$ (10) (23) (16)
Pay II Receive II Pay II Receive II Receive II Pay II Pay II Pay II Pay II	IBMEXID IBMEXID IBMEXID IBMEXID IBMEXID IBMEXID IBMEXID IBMEXID IBMEXID	6.080% 6.490% 7.380% 8.010% 5.535% 7.200%	03/10/2026 09/08/2026 11/04/2026 02/04/2027	MXN	220,600 141,900 5,800		46 16	698 453		(23) (16)
Pay II Pay II Pay II Pay II Receive II Receive II Receive II Pay II Receive II Receive II Pay II Pay II Pay II Pay II	IBMEXID IBMEXID IBMEXID IBMEXID IBMEXID IBMEXID	6.490% 7.380% 8.010% 5.535% 7.200%	09/08/2026 11/04/2026 02/04/2027		141,900 5,800		16	453	0	(16)
Pay II Pay II Pay II Pay II Receive II Pay II Pay II	IBMEXID IBMEXID IBMEXID IBMEXID IBMEXID	7.380% 8.010% 5.535% 7.200%	11/04/2026 02/04/2027		5,800				0	
Pay II Pay II Pay II Receive II Receive II Receive II Pay II Receive II Pay II	IBMEXID IBMEXID IBMEXID IBMEXID	8.010% 5.535% 7.200%	02/04/2027				30	16	n	
Pay II Pay II Receive II Receive II Receive II Receive II Receive II Receive II Pay II Receive II Pay III	IBMEXID IBMEXID IBMEXID	5.535% 7.200%			70 000				U	(1)
Pay IE Receive IE Receive IE Receive IE Pay IE Receive IE Receive IE Pay IE Receive IE Pay IE	ibmexid ibmexid	7.200%	05/04/2027		79,800	!	44	187	0	(10)
Receive IE Receive IE Receive IE Receive IE Pay IE Receive IE Receive IE Receive IE Pay IE	IBMEXID				77,500		28	28	0	(10)
Receive IE Receive IE Receive IE Pay IE Receive IE Receive IE Receive IE Pay IE			06/11/2027		20,000		96	60	0	(3)
Receive IE Receive IE Pay IE Receive IE Receive IE Pay IE	IRMEXID	7.984%	12/10/2027		63,300	(4	56)	(164)	9	0
Receive IE Receive IE Receive IE Pay IE	IDIVILATO	7.990%	12/21/2027		1,300		10)	(4)	0	0
Pay IE Receive IE Receive IE Pay IE	IBMEXID	8.005%	12/21/2027		374,000	12,	09)	(1,025)	54	0
Receive IE Receive IE Pay IE	IBMEXID	7.800%	12/28/2027		29,000	(92)	(79)	4	0
Receive IE Pay IE	IBMEXID	7.910%	12/30/2027		1,400		10	4	0	0
Pay IE	IBMEXID	8.030%	01/31/2028		20,600	(*	50)	(52)	3	0
	IBMEXID	8.050%	01/31/2028		1,000		(8)	(3)	0	0
	IBMEXID	7.480%	06/18/2037		7,600		40	20	0	(3)
Receive IE	IBMEXID	7.380%	08/14/2037		7,100		34)	(19)	3	0
Pay IE	IBMEXID	7.360%	08/21/2037		49,300		32	144	0	(19)
Receive IE	IBMEXID	8.103%	01/04/2038		72,300	(6	17)	(184)	29	0
Pay S	SOFRRATE	0.056%	10/20/2022	\$	5,000		0	0	0	0
Receive S	SOFRRATE	0.173%	10/21/2025		23,312		59	59	10	0
Receive S	SOFRRATE	0.533%	10/21/2030		3,493		38	38	7	0
Pay S	SOFRRATE	0.740%	10/20/2035		500		(9)	(9)	0	(1)
Receive ⁽⁶⁾ S	Sterling Overnight Interbank									
A	Average Rate	0.250%	03/17/2031	GBP	77,900	(3	01)	43	605	0
Receive ⁽⁶⁾ S	Sterling Overnight Interbank									
A	Average Rate	0.250%	03/17/2051		14,200		40	194	378	0
Total Swap Agreeme						\$ 81,3	62	(14,969)	\$ 3,991	\$ (1,549)

FINANCIAL DERIVATIVE INSTRUMENTS: EXCHANGE-TRADED OR CENTRALLY CLEARED SUMMARY

The following is a summary of the market value and variation margin of Exchange-Traded or Centrally Cleared Financial Derivative Instruments as of October 31, 2020:

(o) Securities with an aggregate market value of \$144,030 and cash of \$11,597 have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as of October 31, 2020. See Note 8, Master Netting Arrangements, in the Notes to Financial Statements for more information regarding master netting arrangements.

-		金融派生	商品資	資産				金融派生产	商品負債			
	市場価格	変動証	処金資	[産			ī場価格	変動証拠	処金負債			
	買いオプション	先物	ス	ワップ	合計	売り	オプション	先物	スワッ	ップ	合	8 †
Total Exchange-Traded or Centrally Cleared	\$ 0	\$ 2,213	\$	5,604	\$ 7,817	\$	(3,750)	\$ (300)	\$ (6	6,594) \$	(1	0,644)

- If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced obligation or underlying securities comprise the reference obligation
- Of the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- Implied credit spreads, represented in absolute terms, utilized in determining the market value of credit default swap agreements on corporate issues, U.S. Municipal issues or sovereign issues as of period end serve as indicators of the current status of the payment/performance risk and represent the likelihood or risk of default for the credit derivative. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.
- The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- The prices and resulting values for credit default swap agreements serve as indicators of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap, represent a deterioration of the referenced underlying's credit soundness and a greater (likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.
- This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for Further information.

(p) FINANCIAL DERIVATIVE INSTRUMENTS: OVER THE COUNTER

FORWARD FOREIGN CURRENCY CONTRACTS:

取引相手	決済月	Ą	受渡し通貨		受取通貨	 未実現評価 資産	(損)	<u>益</u> 負債
BOA	11/2020	\$	17,901	AUD	25,082	\$ 0	\$	(287)
BOA	11/2020		1,597	RUB	125,544	0		(20)
BOA	12/2020	DKK	1,044	\$	163	0		0
B0A	12/2020	NZD	34,640		23,005	110		0
B0A	01/2021	\$	5,074	MXN	106,956	0		(92)
BOA	02/2021		49,126	NOK	457,950	0		(1,230)
BPS	11/2020	AUD	36,712	\$	26,144	363		0
BPS	11/2020	EUR	46,976		55,184	464		0
BPS	11/2020	JPY	351,887		3,334	0		(32)
BPS	11/2020	NZD	43,642		28,659	0		(184)
BPS	11/2020		138,560		91,118	0		(456)
BPS	11/2020	\$	1,446	CAD	1,924	0		(3)
BPS	11/2020		11,645	EUR	9,893	0		(121)
BPS	11/2020		9,856	ZAR	159,201	0		(70)
BPS	12/2020	CAD	1,924	\$	1,446	3		0
BPS	12/2020	MXN	53,365		2,394	0		(104)
BPS	12/2020	\$	26,147	AUD	36,712	0		(362)
BPS	12/2020		85,687	INR	6,446,996	331		0
BPS	06/2021		25,544	MXN	546,817	0		(485)
BRC	11/2020		238	TRY	1,907	0		(11)
BRC	11/2020		749		5,939	0		(48)
BRC	12/2020		3,783	MXN	86,116	248		0
BSS	08/2021	CLP	16,482,122	\$	24,337	3,013		0
CBK	11/2020	CAD	17,536		13,109	0		(43)
CBK	11/2020	EUR	33,375		39,220	343		0
CBK	11/2020	GBP	4,215		5,424	0		(26)
CBK	11/2020	MXN	774,309		35,956	0		(426)
CBK	11/2020	PEN	53,355	000	14,996	234		0
CBK	11/2020	\$	5,417	GBP	4,146	0		(56)
CBK	11/2020		3,104	JPY	323,392	0 0007		(10)
CBK	11/2020		44,847	MXN	1,014,209	2,807		0
CBK	11/2020		14,846	PEN RUB	53,355	0		(85)
CBK CBK	11/2020 11/2020		6,931 4,201	ZAR	541,916 70,492	132		(116) 0
CBK	12/2020	DKK	504	ZAN \$	70,492	0		0
CBK	12/2020	JPY	323,392	٩	3,105	10		0
CBK	12/2020	\$	12,275	CLP	9,404,365	0		(128)
CBK	01/2021	PEN	53,355	\$	14,837	76		0
CBK	01/2021	\$	46,875	MXN	1,001,246	0		(234)
CBK	02/2021	*	47,895	SEK	421,225	0		(507)
CBK	03/2021	PEN	35,266	\$	9,960	209		0
CBK	03/2021	12.4	83,489		23,528	441		0
CBK	03/2021	\$	23,524	MXN	530,950	1,030		0
CBK	03/2021	3.0	35,418		774,309	424		0
DUB	11/2020	BRL	212,619	\$	36,837	0		(35)
DUB	11/2020	\$	38,073	BRL	212,619	0		(1,201)
FBF	12/2020		79,231		1,188,065,799	813		0
GLM	11/2020		275,828	GBP	213,269	0		(72)
GLM	11/2020		15,118	RUB	1,181,351	0		(258)
GLM	11/2020		3,696		273,900	0		(253)
GLM	12/2020	GBP	213,269	\$	275,871	66		0
GLM	12/2020	NZD	103,920		69,211	528		0
GLM	12/2020	\$	86,960	MXN	1,854,377	0		(159)
GLM	05/2021		3,575		76,891	0		(42)
GLM	11/2021	CLP	6,932,000	\$	9,824	857		0
HUS	11/2020	AUD	10,068		7,107	37		0
HUS	11/2020	EUR	518,822		609,768	5,418		0
HUS	11/2020	GBP	76,955		99,016	0		(486)
HUS	11/2020	MXN	239,900		11,478	206		0
HUS	11/2020	\$	63,008	AUD	88,370	0		(950)
HUS	11/2020		23,991	EUR	20,281	0		(366)
HUS	11/2020		1,618	JPY	168,807	0		(4)
HUS	11/2020		8,644	RUB	681,069	0		(77)
HUS	11/2020		40	TRY	319	0		(3)

FORWARD FOREIGN CURRENCY CONTRACTS (Cont.):

取引相手	決済月	受	渡し通貨	9	取通貨	 未実現評価 資産	18/1	負債
HUS	11/2020	\$	4,546	ZAR	76,193	\$ 138	\$	0
HUS	11/2020		12,235		201,456	124		0
HUS	12/2020	CLP	9,404,365	\$	12,170	23		0
HUS	12/2020	JPY	168,807	1.51	1,619	3		0
HUS	12/2020	\$	7,108	AUD	10,068	Ō		(37)
HUS	01/2021	1.00	12,175	CLP	9,404,365	Ō		(25)
HUS	05/2021		37,874	MXN	813,890	Ö		(481)
HUS	06/2021		11,195	IWIZAN	239,900	0		(201)
JPM	11/2020		5,627	EUR	4,760	0		(82)
JPM	11/2020		1,613	GBP	1,235	0		(16)
JPM JPM	11/2020			MXN		72		(10)
			1,064		24,220			
JPM	11/2020	con	16,221	ZAR	268,722	298		0
JPM	12/2020	COP	63,370,585	\$	17,242	823		0
JPM	05/2021	\$	16,854	MXN	361,729	0		(234)
MYI	11/2020	AUD	12,527	\$	8,828	30		0
MYI	11/2020	GBP	5,087		6,599	22		0
MYI	11/2020	JPY	174,923		1,660	0		(13)
MYI	11/2020	\$	3,346	EUR	2,835	0		(44)
MYI	11/2020		3,518	JPY	366,760	0		(9)
MYI	12/2020	JPY	366,760	\$	3,519	9		0
MYI	12/2020	\$	7,897	AUD	11,238	0		(4)
RBC	11/2020		821	JPY	85,782	0		(1)
RBC	11/2020		42,909	NOK	394,145	0		(1,677)
RBC	12/2020	JPY	85,782	\$	821	1		0
RYL	05/2021	\$	4,209	MXN	90,432	0		(54)
SCX	11/2020	AUD	8,333	\$	5,908	56		0
SCX	11/2020	EUR	486,910	-	571,348	4,171		0
SCX	11/2020	\$	5,828	CAD	7,706	0		(49)
SCX	11/2020		1,192	GBP	914	0		(10)
SCX	11/2020		44,302	SEK	386,530	0		(871)
SCX	12/2020	CAD	7,706	\$	5,829	49		0
SCX	12/2020	\$	25,537	RUB	1,980,387	0		(720)
		ş		nub				
SOG	11/2020		3,517	710	261,647	0		(229)
SOG	11/2020		3,926	ZAR	66,345	152		0
SSB	11/2020	BRL	337,633	\$	60,056	1,503		0
SSB	11/2020	GBP	692,591		887,722	0		(7,799)
SSB	11/2020	JPY	368,039		3,496	0		(25)
SSB	11/2020	\$	58,497	BRL	337,633	56		0
SSB	12/2020		60,006		337,633	0		(1,534)
SSB	12/2020		661	CNH	4,661	33		0
TOR	11/2020	BRL	125,015	\$	21,660	0		(21)
TOR	11/2020	JPY	103,398		980	0		(9)
TOR	11/2020	\$	22,098	BRL	125,015	0		(418)
TOR	11/2020		4,660	EUR	3,941	0		(69)
TOR	11/2020		17,226	ZAR	278,199	0		(125)
TOR	12/2020	EUR	1,044,373	\$	1,217,308	0		(2)
TOR	12/2020	JPY	53,506		513	1		0
UAG	11/2020	AUD	38,175		26,916	108		0
UAG	11/2020	RUB	2,028,698		25,534	17		0
UAG	11/2020	\$	2,764	CAD	3,670	0		(11)
JAG	11/2020	Ŷ	6,033	GBP	4,644	0		(28)
						0		
UAG	11/2020		5,081	RUB	378,240			(327)
JAG	11/2020		8,513		670,664	0		(77)
JAG	11/2020		6,950		546,443	0		(78)
JAG	11/2020		13,931		1,092,886	0		(190)
UAG	11/2020		11,320	ZAR	185,453	58		0
JAG	11/2020		10,545		170,138	0		(87
JAG	12/2020	CAD	3,670	\$	2,764	11		0
JAG	12/2020	GBP	554,640		716,997	0		(279)
JAG	12/2020	\$	11,060	AUD	15,665	0		(57)
UAG	12/2020		25,441	RUB	2,028,698	0		(17)

WRITTEN OPTIONS:

INTEREST RATE SWAPTIONS

		変動金利	変動金利の	エクササイズ				ノミアム		
取引相手	銘柄	インデックス	支払/受取	レート	行使期限	想定元本①	(受取)	市	場価格
MYC	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	1.144%	11/02/2020	9,000	\$	(181)	\$	0
MYC	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.144%	11/02/2020	9,000		(180)		(363)
							\$	(361)	\$	(363)

T-7140 F	Ante	買/売 プロテクション	エクササイズ	/= th-Hnm	den eta en el el	プレミアム	
取引相手	銘柄		レート	行使期限	想定元本①	(受取)	市場価格
BOA BOA	Call - iTraxx Europe Series 33 Index Put - CDX.HY-34 Index	Buy Sell	0.475% 99.000%	11/18/2020 11/18/2020	31,000 14,400	\$ (24) (76)	
BOA	Put - CDX.IHT-34 Index Put - CDX.IG-34 Index	Sell	1.000%	11/18/2020	47,000	(80)	(54 (94
BOA	Put - CDX.IG-34 Index Put - CDX.IG-35 Index	Sell	0.900%	01/20/2020	61,700	(105)	(171
BOA	Put - CDA.10-35 Illuex Put - iTraxx Europe Series 33 Index	Sell	0.900%	11/18/2020	31,000	(33)	(20
BOA	Put - iTraxx Europe Series 33 Index Put - iTraxx Europe Series 34 Index	Sell	0.950%	12/16/2020	30,700	(54)	(46
BOA	Put - iTraxx Europe Series 34 Index	Sell	0.850%	01/20/2021	62,300	(114)	(205
BPS	Call - CDX.HY-35 Index	Buy	108.000%	12/16/2020	11,300	(24)	(10
BPS	Call - iTraxx Europe Series 33 Index	Buy	0.475%	11/18/2020	62,600	(51)	(10
BPS	Put - CDX.HY-34 Index	Sell	100.000%	11/18/2020	55,700	(383)	(276
BPS	Put - CDX.HY-35 Index	Sell	98.250%	01/20/2021	11,200	(81)	(158
BPS	Put - CDX.IT1-33 linex	Sell	1.000%	12/16/2020	44,000	(90)	(162
BPS	Put - CDX.IG-34 Index	Sell	1.200%	12/16/2020	25,800	(34)	(53
BPS	Put - iTraxx Europe Series 33 Index	Sell	0.900%	11/18/2020	62,600	(73)	(40
BPS	Put - iTraxx Europe Series 34 Index	Sell	0.800%	01/20/2021	49,300	(92)	(188
BPS	Put - Traxx Europe Series 34 Index	Sell	1.050%	01/20/2021	71,500	(135)	(138
BRC	Put - CDX.IG-34 Index	Sell	1.000%	12/16/2020	51,500	(64)	(190
BRC	Put - CDX.IG-34 Index	Sell	1.100%	01/20/2021	118,000	(247)	(207
DUB	Call - iTraxx Europe Series 33 Index	Buy	0.450%	12/16/2020	83,700	(64)	(4
DUB	Put - CDX.IG-34 Index	Sell	1.000%	12/16/2020	47,800	(78)	(177
DUB	Put - CDX.IG-34 Index	Sell	0.950%	01/20/2021	31,500	(48)	(78
DUB	Put - iTraxx Europe Series 33 Index	Sell	0.800%	12/16/2020	83,700	(119)	(214
DUB	Put - iTraxx Europe Series 34 Index	Sell	0.900%	12/16/2020	36,300	(74)	(64
DUB	Put - iTraxx Europe Series 34 Index	Sell	0.900%	01/20/2021	65,100	(104)	(186
FBF	Call - CDX.HY-35 Index	Buy	108.000%	12/16/2020	15,400	(36)	(14
FBF	Call - CDX.IG-35 Index	Buy	0.450%	12/16/2020	56,100	(62)	(7
FBF	Call - iTraxx Europe Series 33 Index	Buy	0.475%	11/18/2020	20,700	(18)	0
FBF	Call - iTraxx Europe Series 33 Index	Buy	0.450%	12/16/2020	35,700	(21)	(2
FBF	Put - CDX.HY-35 Index	Sell	100.000%	12/16/2020	15,400	(92)	(187
FBF	Put - CDX.IG-35 Index	Sell	0.900%	12/16/2020	56,100	(62)	(99)
FBF	Put - CDX.IG-35 Index	Sell	1.100%	12/16/2020	56,900	(85)	(56
FBF	Put - iTraxx Europe Series 33 Index	Sell	0.900%	11/18/2020	20,700	(24)	(13
FBF	Put - iTraxx Europe Series 33 Index	Sell	0.800%	12/16/2020	35,700	(57)	(91
GST	Call - CDX.HY-35 Index	Buy	107.000%	11/18/2020	14,200	(44)	(10
GST	Call - CDX.IG-35 Index	Buy	0.475%	12/16/2020	31,200	(29)	(6
GST	Call - iTraxx Europe Series 33 Index	Buy	0.475%	11/18/2020	56,500	(46)	(1
GST	Put - CDX.HY-34 Index	Sell	100.000%	11/18/2020	18,600	(106)	(92
GST	Put - CDX.HY-35 Index	Sell	98.000%	11/18/2020	10,600	(69)	(36
GST	Put - CDX.IG-33 Index	Sell	2.500%	01/20/2021	20,200	(14)	(9
GST	Put - CDX.IG-33 Index	Sell	2.500%	03/17/2021	36,565	(26)	(29
GST	Put - CDX.IG-34 Index	Sell	1.000%	11/18/2020	24,900	(24)	(50
GST	Put - CDX.IG-34 Index	Sell	1.000%	12/16/2020	80,200	(154)	(296
GST	Put - CDX.IG-35 Index	Sell	0.800%	12/16/2020	56,100	(84)	(140
GST	Put - CDX.IG-35 Index	Sell	0.900%	12/16/2020	39,800	(57)	(70
GST	Put - iTraxx Europe Series 32 Index	Sell	2.500%	01/20/2021	22,500	(18)	(1
GST	Put - iTraxx Europe Series 32 Index	Sell	2.500%	03/17/2021	44,476	(34)	(8
GST	Put - iTraxx Europe Series 33 Index	Sell	0.900%	11/18/2020	56,500	(64)	(36
GST	Put - iTraxx Europe Series 34 Index	Sell	0.850%	12/16/2020	120,400	(191)	(254
JPM	Put - CDX.IG-34 Index	Sell	1.000%	12/16/2020	25,800	(37)	(95
JPM	Put - iTraxx Europe Series 34 Index	Sell	0.900%	01/20/2021	64,700	(117)	(184
JPM	Put - iTraxx Europe Series 34 Index	Sell	1.000%	01/20/2021	70,300	(142)	(153
JPM	Put - iTraxx Europe Series 34 Index	Sell	1.050%	01/20/2021	36,000	(69)	(69
MYC	Call - CDX.IG-35 Index	Buy	0.500%	11/18/2020	58,700	(47)	(5
MYC	Put - CDX.IG-34 Index	Sell	0.950%	12/16/2020	21,900	(47)	(96

	A/1.T			』 買/売	エクササイズ	4= A+ Hp 25	+0	プレミブ	ŖΔ	+10.	PTF 4.4-
女引相手 IYC	銘柄 Put - CDX.IG-35 Index			プロデクジョ Sell	ン レート 0.950%	行使期限 12/16/2020	想定元本 ⁽¹⁾ 56,900	(受取	03)	市場信	価格
116	Fut - CDA.10-33 IIIUeX			Sell	0.93070	12/10/2020	30,900 _	\$ (4,2		\$	(4,9
PTIONS ON	SECURITIES										
n ∃1+0 ≠	AD 432			71=74	· / -	仁体地 阳	想定元本①	プレミア		市場価	E+4
<u>対引相手</u> AR	銘柄 Put - Fannie Mae**			ストライク \$ 10	1.828	行使期限 12/07/2020	4,500	(受取)	(17)	TD 4951世	山伯
AR	Put - Fannie Mae**				1.938	12/07/2020	4,500	100	(17)	Y	
PM	Call - Fannie Mae**				3.461	12/07/2020	9,500		(30)		
PM	Put - Fannie Mae**				2.461	12/07/2020	9,500		(47)		
AL	Call - Fannie Mae**				3.344	12/07/2020	4,000		(14)		
AL	Call - Fannie Mae**				3.359	12/07/2020	9,500		(33)		
AL	Put - Fannie Mae**				2.328	12/07/2020	2,500		(11)		
AL	Put - Fannie Mae**				2.344	12/07/2020	4,000		(18)		
AL	Put - Fannie Mae**				2.359	12/07/2020	9,500		(42)		
AL	Put - Fannie Mae**				3.922	12/07/2020	3,500		(9)		
								\$ (238)	\$	-
otal Writter	n Options						-		B25)	\$	(5,
WAP AGRE	EMENTS:										
REDIT DEFA	AULT SWAPS ON CORPORATE, SOVEREIGN	I, AND U.S. MUI	VICIPAL ISSU	ES - BUY PROTECTI	O N ⁽²⁾						
				2020年10月31日時点の							
		固定 (支払)		インプライド クレジッ スプレッド ⁽⁴⁾	h	プレミアム	未実現評価	E	スワッ	プの価値	直
<u>双引相手</u> DA	参照債券 HSBC Holdings PLC	金利 (1.000%)	満期日 06/20/2024	スプレッド ⁽⁴⁾ 1.002%	想定元本 ^⑤ EUR 200	<u>支払/(受取)</u> \$ 3	(損)益 (4)	Š	t <u>産</u> n	Š Š	負債
REDIT DEF <i>i</i>	AULT SWAPS ON CORPORATE, SOVEREIGN	I, AND U.S. MUI	NICIPAL ISSU								
						プレミアム	未実現評価	6 7	スワッ	プの価値	直
汉引相手	参照債券	固定受取金利	満期日	2020年10月31日時点の インプライド クレジッ スプレッド ⁽⁴⁾	ト 想定元本 ^⑤	プレミアム 支払/(受取) s (89)	(損) 益	資	産	プの価値 <u></u> s	負債
収引相手 10A	参照債券 Brazil Government International Bond	固定受取金利 1.000%	満期日 12/20/2022	2020年10月31日時点の インプライド クレジッ スプレッド(4) 1.240%	ト 想定元本 ^⑤ \$ 2,700	支払/(受取) \$ (89)	(損)益	· 第	<u>産</u>	1	負債 (11
攻引相手 OA OA	参照債券	固定受取金利	満期日 12/20/2022 06/20/2022	2020年10月31日時点の インプライド クレジッ スプレッド ⁽⁴⁾	ト 想定元本 ^⑤	支払/(受取)	(損)益 \$ 78 45	· · · · · · · · · · · · · · · · · · ·	t <u>産</u> 0 37	1	負債 (11 (
<u>x引相手</u> OA OA OA	参照債券 Brazil Government International Bond Mexico Government International Bond Mexico Government International Bond	固定受取金利 1.000% 1.000% 1.000%	満期日 12/20/2022 06/20/2022 06/20/2023	2020年10月31日時点の インプライド クレジッ スプレッド ⁽⁴⁾ 1.240% 0.512% 0.691%	大 想定元本 ^⑤ \$ 2,700 4,000 60,200	支払/(受取) \$ (89) (8) (662)	(損)益 \$ 78 45 1,224	· · · · · · · · · · · · · · · · · · ·	<u>6</u> 0 37 62	1	<u>負</u> 値 (11 〔
R引相手 DA DA DA DA DA	参照債券 Brazil Government International Bond Mexico Government International Bond Mexico Government International Bond Russia Government International Bond	固定受取金利 1.000% 1.000% 1.000% 1.000%	満期日 12/20/2022 06/20/2022 06/20/2023 12/20/2020	2020年10月31日時点の インプライド クレジッ スプレッド(4) 1.240% 0.512% 0.691% 0.235%	* 想定元本 ⁽⁵⁾ * 2,700 * 4,000 60,200 790	支払/(受取) \$ (89) (8) (662) (63)	(損)益 \$ 78 45	· · · · · · · · · · · · · · · · · · ·	t <u>産</u> 0 37	1	負債 (11 (((
X号I相手 OA OA OA OA OA	参照債券 Brazil Government International Bond Mexico Government International Bond Mexico Government International Bond	固定受取金利 1.000% 1.000% 1.000%	満期日 12/20/2022 06/20/2022 06/20/2023	2020年10月31日時点の インプライド クレジッ スプレッド ⁽⁴⁾ 1.240% 0.512% 0.691%	大 想定元本 ^⑤ \$ 2,700 4,000 60,200	支払/(受取) \$ (89) (8) (662)	(損)益 \$ 78 45 1,224 65	· · · · · · · · · · · · · · · · · · ·	<u>6</u> 0 37 62 2	1	<u>負</u> (11 ((((
R引相手 DA DA DA DA DA DA DA	参照債券 Brazil Government International Bond Mexico Government International Bond Mexico Government International Bond Russia Government International Bond Russia Government International Bond	固定受取金利 1.000% 1.000% 1.000% 1.000% 1.000%	満期日 12/20/2022 06/20/2022 06/20/2023 12/20/2020 12/20/2021	2020年10月31日時点の インブライド クレジッ スプレッド(4) 1.240% 0.512% 0.691% 0.235% 0.321%	* 想定元本 ⁽⁵⁾ * 2,700 4,000 60,200 790 200	支払/(受取) \$ (89) (8) (662) (63) (8)	(損) 益 \$ 78 45 1,224 65 10	· · · · · · · · · · · · · · · · · · ·	62 2 2	<u> </u>	<u>負値</u> (11 ((((
X引相手 OA OA OA OA OA OA OA	参照债券 Brazil Government International Bond Mexico Government International Bond Mexico Government International Bond Russia Government International Bond Russia Government International Bond Russia Government International Bond	固定受取金利 1.000% 1.000% 1.000% 1.000% 1.000% 1.000%	満期日 12/20/2022 06/20/2022 06/20/2023 12/20/2020 12/20/2021 09/20/2024	2020年10月31日時点の インプライド クレジッ スフレッド(4) 1.240% 0.512% 0.691% 0.235% 0.321% 0.817%	* 想定元本 ^⑤ \$ 2,700 4,000 60,200 790 200 300	支払/(受取) \$ (89) (8) (662) (63) (8) (31)	(損)益 \$ 78 45 1,224 65 10 33	· · · · · · · · · · · · · · · · · · ·	<u>を</u> 0 37 62 2 2	<u> </u>	<u>負値</u> (11 ((((183
双引相手 OA OA OA OA OA OA OA OA OA	参照債券 Brazil Government International Bond Mexico Government International Bond Mexico Government International Bond Russia Government International Bond Russia Government International Bond Russia Government International Bond South Africa Government International Bond	固定受取金利 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000%	満期日 12/20/2022 06/20/2022 06/20/2023 12/20/2020 12/20/2021 09/20/2024 06/20/2023	2020年10月31日時点の インブライド クレジット スプレッド 40 1.240% 0.512% 0.691% 0.235% 0.321% 0.817% 2.053%	* 想定元本 ^⑤ * 2,700 4,000 60,200 790 200 300 7,000	支払/(受取) \$ (89) (8) (662) (63) (8) (31) (403)	(損)益 \$ 78 45 1,224 65 10 33 220	· · · · · · · · · · · · · · · · · · ·	62 2 2 2 0	<u> </u>	負債 (11 ((((183 (4
R号 相手 OA OA OA OA OA OA OA OA PS	参照債券 Brazil Government International Bond Mexico Government International Bond Mexico Government International Bond Russia Government International Bond Russia Government International Bond Russia Government International Bond South Africa Government International Bond Brazil Government International Bond	固定受取金利 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000%	満期日 12/20/2022 06/20/2022 06/20/2023 12/20/2020 12/20/2021 09/20/2024 06/20/2023 06/20/2022	2020年10月31日時点の インブライド クレジッ スプレッドペリン・ 1.240% 0.512% 0.691% 0.235% 0.321% 0.817% 2.053% 1.118%	* 想定元本(5) \$ 2,700 4,000 60,200 790 200 300 7,000 4,400	支払/(受取) \$ (89) (8) (662) (63) (8) (31) (403) (206)	(損)益 \$ 78 45 1,224 65 10 33 220 202	· · · · · · · · · · · · · · · · · · ·	1 0 37 62 2 2 2 2 0 0	<u> </u>	<u>負</u> 個 (11 ((((183 (4 (98
攻引相手 OA OA OA OA OA OA OA PS PS PS	参照債券 Brazil Government International Bond Mexico Government International Bond Mexico Government International Bond Russia Government International Bond Russia Government International Bond Russia Government International Bond South Africa Government International Bond Brazil Government International Bond Brazil Government International Bond Pertobras Global Finance BV Petroleos Mexicanos	固定受取金利 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000% 1.000%	満期日12/20/202206/20/202206/20/202206/20/202312/20/202109/20/202406/20/202306/20/202206/20/202206/20/202206/20/202106/20/202206/20/2022	2020年10月31日時点の インプライド クレジッ スプレッド ⁽⁴⁾ 1.240% 0.512% 0.6819% 0.321% 0.817% 2.053% 1.118% 1.240% 0.848%	* 想定元本(5) \$ 2,700 4,000 60,200 790 200 300 7,000 4,400 24,100 24,100 3,500	支払/(受取) \$ (89) (662) (63) (8) (31) (403) (206) (1,080)	(損) 益 \$ 78 45 1,224 65 10 33 220 202 984 56 (34)	\$ 5	T <u>産</u> 0 37 662 2 2 0 0 0	\$	<u>負</u> 信 (11 ((((((((((((((((((
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FBF 1 1 1 1 1 1 1 1 1	Mexico Government International Bond Brazil Government International Bond Brazil Government International Bond Brazil Government International Bond Colombia Government International Bond Colombia Government International Bond Indonesia Government International Bond Mexico Government International Bond Mexico Government International Bond	1.000% 1.000% 1.000% 1.000% 1.000% 1.000%	06/20/2022 12/20/2022 06/20/2024 12/20/2024 12/20/2022 12/20/2023	0.512% 1.240% 1.753% 1.883% 0.549%	10,100 10,000 1,300 16,700	(7) (103) (42)	100 64 9	93 0 0	0 (39) (33)
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GST GST	Brazil Government International Bond Colombia Government International Bond Colombia Government International Bond Indonesia Government International Bond Mexico Government International Bond	1.000% 1.000% 1.000% 1.000%	12/20/2024 12/20/2022 12/20/2023	1.883% 0.549%	16,700				
GST I	Colombia Government International Bond Colombia Government International Bond Indonesia Government International Bond Mexico Government International Bond	1.000% 1.000% 1.000%	12/20/2022 12/20/2023	0.549%		(260)	(212)		
GST I	Colombia Government International Bond Indonesia Government International Bond Mexico Government International Bond	1.000% 1.000%	12/20/2023				(312)	0	(572)
GST I	Indonesia Government International Bond Mexico Government International Bond	1.000%		0.7400/	100	1	0	1	0
	Mexico Government International Bond			0.743%	7,800	(117)	189	72	0
GST I			12/20/2023	0.568%	8,600	(127)	253	126	0
		1.000%	06/20/2023	0.691%	67,410	(514)	1,143	629	0
GST I	Peru Government International Bond	1.000%	06/20/2022	0.169%	2,500	40	(2)	38	0
GST I	Petrobras Global Finance BV	1.000%	06/20/2021	0.848%	1,115	(300)	303	3	0
GST I	Petrobras Global Finance BV	1.000%	12/20/2021	1.008%	5,800	(907)	913	6	0
GST	Petrobras Global Finance BV	1.000%	06/20/2022	1.296%	1.700	(154)	148	0	(6)
GST	Petrobras Global Finance BV	1.000%	12/20/2022	1.450%	2.200	(125)	106	0	(19)
GST	Petroleos Mexicanos	1.000%	12/20/2021	4.166%	200	(14)	7	0	(7)
GST I	Petroleos Mexicanos	1.000%	06/20/2022	4.513%	1,500	(94)	12	0	(82)
GST I	Russia Government International Bond	1.000%	12/20/2022	0.506%	41,150	(900)	1,386	486	0
GST I	Russia Government International Bond	1.000%	12/20/2024	0.852%	63,500	381	79	460	0
GST :	Saudi Government International Bond	1.000%	06/20/2022	0.364%	2,500	5	24	29	0
	South Africa Government International Bond	1.000%	06/20/2021	0.869%	500	(32)	33	1	0
GST	South Africa Government International Bond	1.000%	12/20/2021	1.190%	3,100	(174)	171	0	(3)
	South Africa Government International Bond	1.000%	06/20/2024	2.370%	11,600	(495)	(48)	0	(543)
	Mexico Government International Bond	1.000%	06/20/2022	0.512%	500	0	5	5	0
	Petrobras Global Finance BV	1.000%	12/20/2021	1.008%	300	(49)	50	1	n
JPM I	Petrobras Global Finance BV	1.000%	06/20/2022	1.296%	1,000	(78)	74	0	(4)
(C)(100)	Russia Government International Bond	1.000%	12/20/2021	0.321%	900	(35)	43	8	n
	Russia Government International Bond	1.000%	06/20/2023	0.608%	4,100	(138)	185	47	ñ
	Saudi Government International Bond	1.000%	06/20/2022	0.364%	300	2	1	3	0
	South Africa Government International Bond	1.000%	12/20/2021	1.190%	1,800	(127)	125	ñ	(2)
	South Africa Government International Bond	1.000%	06/20/2023	2.053%	20,500	(1,300)	766	o o	(534)
	Brazil Government International Bond	1.000%	12/20/2022	1.240%	13,800	(479)	425	n	(54)
	Panama Government International Bond	1.000%	06/20/2022	0.195%	500	2	5	7	n
	Russia Government International Bond	1.000%	12/20/2020	0.235%	100	(12)	13	1	n
333353	Russia Government International Bond	1.000%	06/20/2023	0.608%	26,000	(542)	841	299	n
	Saudi Government International Bond	1.000%	06/20/2023	0.364%	7,300	17	68	85	0
	South Africa Government International Bond	1.000%	12/20/2021	1.190%	300	(21)	21	n O	n
	South Africa Government International Bond	1.000%	12/20/2021	1.835%	3,500	(73)	16	0	(57)
0.7	Turkey Government International Bond	1.000%	06/20/2024	5.462%	200	(35)	6	0	(29)
WITC	Turkey dovernment international bond	1.00070	00/20/2024	3.40270	200	\$ (14,939)	\$ 15,158	\$ 3.645	\$ (3,426)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION

					プレミアム	未実現評価		プの価値⑥
取引相手	参照指標	固定受取金利	満期日	想定元本®	支払/(受取)	(損) 益	資産	負債
BOA	ABX.HE.AAA-06 Index	0.110%	05/25/2046	\$ 10,767	\$ (2,126)	\$ 1,121	\$ 0	\$ (1,005)
BOA	CMBX.AAA-6 Index	0.500%	05/11/2063	3,313	(69)	85	16	0
BOA	CMBX.AAA-7 Index	0.500%	01/17/2047	3,475	(108)	136	28	0
DUB	CMBX.AAA-7 Index	0.500%	01/17/2047	5,560	(241)	285	44	0
DUB	CMBX.AAA-8 Index	0.500%	10/17/2057	8,800	(560)	644	84	0
DUB	CMBX.AAA-9 Index	0.500%	09/17/2058	12,298	(425)	542	117	0
DUB	CMBX.AAA-10 Index	0.500%	11/17/2059	66,100	(300)	858	558	0
DUB	CMBX.AAA-11 Index	0.500%	11/18/2054	92,000	(460)	971	511	0
FBF	CMBX.AAA-6 Index	0.500%	05/11/2063	4,509	(98)	121	23	0
FBF	CMBX.AAA-7 Index	0.500%	01/17/2047	9,333	(282)	356	74	0
FBF	CMBX.AAA-8 Index	0.500%	10/17/2057	2,900	(180)	208	28	0
FBF	CMBX.AAA-9 Index	0.500%	09/17/2058	12,698	(516)	636	120	0
FBF	CMBX.AAA-11 Index	0.500%	11/18/2054	79,000	(421)	861	440	0
FBF	CMBX.AAA-12 Index	0.500%	08/17/2061	17,500	(123)	116	0	(7)
GST	CMBX.AAA-6 Index	0.500%	05/11/2063	5,705	32	(3)	29	0
GST	CMBX.AAA-7 Index	0.500%	01/17/2047	3,376	(108)	135	27	0

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(3) (Cont.)

					プレミアム	未実現評価	スワッ?	プの価値®
取引相手	参照指標	固定受取金利	満期日	想定元本⑤	支払/(受取)	(損)益	資産	負債
GST	CMBX.AAA-8 Index	0.500%	10/17/2057	\$ 13,800	\$ (714)	\$ 847	\$ 133	\$ 0
GST	CMBX.AAA-9 Index	0.500%	09/17/2058	47,194	(1,615)	2,063	448	0
GST	CMBX.AAA-10 Index	0.500%	11/17/2059	126,300	(1,397)	2,464	1,067	0
GST	CMBX.AAA-11 Index	0.500%	11/18/2054	18,100	(95)	196	101	0
JPS	CMBX.AAA-9 Index	0.500%	09/17/2058	4,199	(173)	212	39	0
JPS	CMBX.AAA-10 Index	0.500%	11/17/2059	5,400	(101)	147	46	0
JPS	CMBX.AAA-11 Index	0.500%	11/18/2054	28,300	(224)	381	157	0
MEI	CMBX.AAA-6 Index	0.500%	05/11/2063	1,104	(10)	16	6	0
MEI	CMBX.AAA-7 Index	0.500%	01/17/2047	1,191	(65)	75	10	0
MEI	CMBX.AAA-8 Index	0.500%	10/17/2057	16,200	(870)	1,026	156	0
MEI	CMBX.AAA-9 Index	0.500%	09/17/2058	15,598	(665)	813	148	0
MYC	ABX.HE.AAA-06 Index	0.110%	05/25/2046	10	(2)	1	0	(1)
MYC	CDX.HY-33 5-Year Index	5.000%	12/20/2024	78,501	13,084	357	13,441	0
MYC	CMBX.AAA-6 Index	0.500%	05/11/2063	2,024	(27)	37	10	0
MYC	CMBX.AAA-7 Index	0.500%	01/17/2047	596	(18)	23	5	0
MYC	CMBX.AAA-9 Index	0.500%	09/17/2058	10,499	(519)	618	99	0
MYC	CMBX.AAA-10 Index	0.500%	11/17/2059	63,200	(1,929)	2,462	533	0
MYC	CMBX.AAA-11 Index	0.500%	11/18/2054	60,700	(517)	854	337	0
SAL	CMBX.AAA-9 Index	0.500%	09/17/2058	89,488	(585)	1,432	847	0
SAL	CMBX.AAA-10 Index	0.500%	11/17/2059	86,405	(650)	1,379	729	0
SAL	CMBX.AAA-11 Index	0.500%	11/18/2054	286,300	(1,597)	3,189	1,592	0
SAL	CMBX.AAA-12 Index	0.500%	08/17/2061	102,000	(464)	426	0	(38)
UAG	CMBX.AAA-7 Index	0.500%	01/17/2047	596	(27)	31	4	0
UAG	CMBX.AAA-8 Index	0.500%	10/17/2057	1,600	(95)	111	16	0
					\$ (5,260)	\$ 26,232	\$ 22,023	\$ (1,051)

INTEREST DATE SWAD

取引相手	変動金利の 支払/受取	変動金利 インデックス	固定金利	満期日	想定え	元本	プレ 支払。	/ミアム / (受取)	未実 (損	見評価) 益		<u>スワッ</u> を産		値
AZD	Pay	7-Day China Fixing Repo Rate	2.445%	06/17/2025	CNY 19	97,200	\$	0	\$	(169)	\$	0	\$	(169)
AZD	Pay	7-Day China Fixing Repo Rate	2.530%	06/17/2025		65,158		0		(19)		0		(19)
CBK	Pay	7-Day China Fixing Repo Rate	2.845%	01/23/2025		40,000		0		69		69		0
CBK	Pay	7-Day China Fixing Repo Rate	2.850%	01/23/2025	;	39,400		0		69		69		0
UAG	Pay	7-Day China Fixing Repo Rate	2.833%	01/23/2025		41,000		0		68		68		0
							\$	0	\$	18	\$	206	\$	(188)
Total Swap	Agreements						\$	(20,196)	\$ 4	1,404	\$ 2	5,874	\$ (4,666)

[&]quot; Option on when-issued security.

Notional amount represents the number of contracts.

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

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

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

¹⁸ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

⁸⁰ The prices and resulting values for credit default swap agreements serve as indicators of the current status of the payment/performance risk and represent the likelihood of an expected liability (or profit) for the credit derivative should the notional amount of the swap agreement be closed/sold as of the period end. Increasing market values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced underlying's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.



マネー・マーケット・マザーファンド

《第33期》決算日2021年5月20日

[計算期間:2020年11月21日~2021年5月20日]

「マネー・マーケット・マザーファンド」は、5月20日に第33期の決算を行いました。 以下、法令・諸規則に基づき、当マザーファンドの第33期の運用状況をご報告申し上げます。

運 用 方 針 わが国の短期公社債等を中心に投資し、利子等収益の確保を図ります。なお、市況動向および資金動向等により、上記のような運用が行えない場合があります。
 主 要 運 用 対 象 わが国の公社債等を主要投資対象とします。
 主 な 組 入 制 限 外貨建資産への投資は行いません。

〇最近5期の運用実績

	fat.		基	準	価		額	債			盎	債			券	純	資	産
決	算	期			期騰	落	中率	組	入	比	券率	先	物	比	率	総	Я	額
				円			%				%				%			百万円
29期	(2019年5月2	20日)		10, 183			0.0				_				_			1,464
30期	(2019年11月2	20日)		10, 183			0.0								_			1,636
31期	(2020年5月2	20日)		10, 182			△0.0								_			1, 218
32期	(2020年11月2	20日)		10, 182			0.0				_				_			1, 133
33期	(2021年5月2	20日)		10, 182			0.0				_				_			1, 245

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

〇当期中の基準価額と市況等の推移

年	月	日	基	準	価		額	債			券率	債先			券率
4	Л	П			騰	落	率	組	入	比	率	先	物	比	率
	(期 首)			円			%				%				%
	2020年11月20日			10, 182			_				_				_
	11月末			10, 182			0.0				_				_
	12月末			10, 182			0.0				_				-
	2021年1月末			10, 182			0.0				_				_
	2月末			10, 182			0.0				_				_
	3月末			10, 182			0.0				_				_
	4月末			10, 182			0.0				_				_
	(期 末)														_
	2021年5月20日			10, 182			0.0				_				_

⁽注)騰落率は期首比。

⁽注) 「債券先物比率」は買建比率 - 売建比率。

⁽注) 「債券先物比率」は買建比率 - 売建比率。

〇運用経過

- ●当期中の基準価額等の推移について
- ◎基準価額の動き

基準価額は期首に比べ横ばいとなりました。

基準価額等の推移



●基準価額の主な変動要因

(上昇要因)

利子等収益が積み上がったことが基準価額の上 昇要因となりました。

(下落要因)

運用資金に対するマイナス金利適用などが基準 価額の下落要因となりました。

●投資環境について

- ◎国内短期金融市場
- ・無担保コール翌日物金利は0%を下回る水準で 推移しました。
- ・当期の短期金融市場をみると、日銀は長短金利を操作目標として金融市場調整を行いました。 コール・レート (無担保・翌日物) はマイナス 圏で推移し、足下のコール・レートは-0.015% となりました。
- ●当該投資信託のポートフォリオについて
- ・コール・ローン等短期金融商品を活用し、利子 等収益の確保をめざした運用を行いました。

〇今後の運用方針

・消費者物価の前年比は依然として2%を大きく下回っており、今後も日銀による金融緩和政策が継続すると想定されることから、短期金利は引き続き低位で推移すると予想しています。以上の見通しにより、コール・ローン等への投資を通じて、安定した収益の確保をめざした運用を行う方針です。

〇1万口当たりの費用明細

(2020年11月21日~2021年5月20日)

該当事項はございません。

〇売買及び取引の状況

(2020年11月21日~2021年5月20日)

その他有価証券

		買	付	額	売	付	額
玉				千円			千円
内	コマーシャル・ペーパー			116, 399, 934			116, 399, 936

⁽注) 金額は受渡代金。

〇利害関係人との取引状況等

(2020年11月21日~2021年5月20日)

該当事項はございません。

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

○組入資産の明細

(2021年5月20日現在)

国内その他有価証券

ᅜ	\wedge			当	期	末		
	カ	評	価	額		比	率	
				千日	-			%
コマーシャル・ペーパー				999, 99	9			80.3

⁽注) 比率は、純資産総額に対する評価額の割合。

○投資信託財産の構成

(2021年5月20日現在)

百			当	其	朝 末	
項	Ħ	評	価	額	比	率
				千円		%
その他有価証券				999, 999		80. 3
コール・ローン等、その他				245, 016		19. 7
投資信託財産総額				1, 245, 015		100.0

○資産、負債、元本及び基準価額の状況 (2021年5月20日現在)

○損益の状況

(2020年11月21日~2021年5月20日)

	項目	当期末
		円
(A)	資産	1, 245, 015, 847
	コール・ローン等	245, 016, 021
	その他有価証券(評価額)	999, 999, 826
(B)	負債	140
	未払解約金	74
	未払利息	66
(C)	純資産総額(A-B)	1, 245, 015, 707
	元本	1, 222, 764, 744
	次期繰越損益金	22, 250, 963
(D)	受益権総口数	1, 222, 764, 744 🗆
	1万口当たり基準価額(C/D)	10, 182円

	項目	当期
		H
(A)	配当等収益	Δ 10, 499
	受取利息	2, 927
	支払利息	△ 13, 426
(B)	当期損益金(A)	Δ 10, 499
(C)	前期繰越損益金	20, 276, 683
(D)	追加信託差損益金	3, 095, 683
(E)	解約差損益金	△ 1, 110, 904
(F)	計(B+C+D+E)	22, 250, 963
	次期繰越損益金(F)	22, 250, 963

<注記事項>

①期首元本額 1,113,718,300円 期中追加設定元本額 170,098,035円 期中一部解約元本額 61,051,591円 また、1口当たり純資産額は、期末1.0182円です。

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

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

三菱UFJ DC金利連動アロケーション型バランスファンド	455, 367, 888円
三菱UFJ ターゲット・イヤー・ファンド2030(確定拠出年金)	189, 230, 420円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<マネープールファンド>	71,620,233円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<マネープールファンド>	62, 696, 199円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<マネープールファンドA>	52, 703, 819円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<ブラジルレアルコース>(毎月分配型)	24, 765, 135円
三菱UFJ <dc>ターゲット・イヤー ファンド 2030</dc>	20, 251, 425円
PIMCO インカム戦略ファンド<世界通貨分散コース>(毎月分配型)	20,075,917円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<ブラジルレアルコース>(毎月分配型)	16, 341, 949円
三菱UFJ 欧州ハイイールド債券ファンド ユーロ円プレミアム (毎月分配型)	11,916,657円
ピムコ・グローバル・ハイイールド・ファンド(毎月分配型)	11,784,347円
三菱UFJ/AMP オーストラリアREITファンド <wプレミアム>(毎月決算型)</wプレミアム>	11, 293, 333円
ピムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり> (年2回決算型)	10,781,250円
ピムコ・エマージング・ボンド・オープン Aコース (為替ヘッジなし)	10,766,608円
PIMCO ニューワールド円インカムファンド(毎月分配型)	10,715,809円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<豪ドルコース>(毎月分配型)	9,893,887円
マネープールファンド(FOFs用)(適格機関投資家限定)	9,880,458円
三菱UFJ 米国高配当株式プラス<為替ヘッジなし>(毎月決算型)	9,828,976円
ピムコ・インカム・ストラテジー・ファンド<為替ヘッジなし>(年2回決算型)	9, 376, 245円
ピムコ・エマージング・ボンド・オープン Bコース(為替ヘッジあり)	9, 187, 206円
PIMCO インカム戦略ファンド<円インカム>(毎月分配型)	8, 478, 079円
米国バンクローン・オープン<為替ヘッジなし>(毎月決算型)	8, 124, 755円
PIMCO インカム戦略ファンド<米ドルインカム>(毎月分配型)	8,067,104円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<米ドルコース>(毎月分配型)	7, 196, 270円
欧州ハイイールド債券ファンド(為替ヘッジなし)	6,643,326円
欧州ハイイールド債券ファンド(為替ヘッジあり)	6, 336, 371円
三菱UFJ Jリート不動産株ファンド <wプレミアム>(毎月決算型)</wプレミアム>	6, 324, 266円
三菱UFJ/AMP オーストラリア・ハイインカム債券ファンド 豪ドル円プレミアム(毎月決算型)	5,899,118円
米国バンクローンファンド<為替ヘッジなし>(毎月分配型)	5,812,610円
MUAMトピックスリスクコントロール(5%)インデックスファンド(FOFs用)(適格機関投資家限定)	5, 597, 238円

PIMCO ニューワールドインカムファンド<豪ドルコース>(毎月分配型)	5,548,198円
三菱UFJ/ピムコ トータル・リターン・ファンド<為替ヘッジなし>(毎月決算型)	5,411,821円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<ロシアルーブルコース>(毎月分配型)	5, 114, 733円
PIMCO ニューワールドインカムファンド<メキシコペソコース>(毎月分配型)	4, 489, 124円
三菱UFJ 米国バンクローンファンド 米ドル円プレミアム (毎月分配型)	4,433,586円
スマート・プロテクター90(限定追加型)2016-12	4, 349, 768円
PIMCO インカム戦略ファンド<円インカム>(年2回分配型)	4, 145, 749円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<円コース>(毎月分配型)	3,857,128円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<円コース>(毎月分配型)	3,683,862円
米国バンクローン・オープン<為替ヘッジあり>(毎月決算型)	3,545,187円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<ブラジルレアルコース>(毎月分配型)	3,517,041円
米国バンクローン・オープン<為替ヘッジなし>(年1回決算型)	3,377,211円
PIMCO インカム戦略ファンド<米ドルインカム>(年2回分配型)	3,319,056円
三菱UFJ/ピムコ トータル・リターン・ファンド<米ドルヘッジ型>(毎月決算型)	3,308,438円
PIMCO ニューワールドインカムファンド<世界通貨分散コース>(毎月分配型)	3, 307, 993円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<円コース>(毎月分配型)	3, 156, 977円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<トルコリラコース>(毎月分配型)	3,078,471円
三菱UFJ Jリート不動産株ファンド<米ドル投資型>(3ヵ月決算型)	3,063,931円
米国バンクローン・オープン<為替ヘッジあり>(年1回決算型)	2,990,177円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<米ドルコース>(年2回分配型)	2,664,317円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<米ドルコース> (毎月分配型)	2,590,474円
米国バンクローンファンド<為替ヘッジあり> (毎月分配型)	2,542,269円
ピムコ・インカム・ストラテジー・ファンド<為替ヘッジなし>(毎月決算型)	2,474,981円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<トルコリラコース>(毎月分配型)	2,308,140円
ピムコ・インカム・ストラテジー・ファンド<限定為替ヘッジあり> (毎月決算型)	2,259,287円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<トルコリラコース> (毎月分配型)	2, 156, 093円
三菱UFJ/ピムコ トータル・リターン・ファンド<為替ヘッジなし>(年1回決算型)	2,065,331円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<米ドルコース>(毎月分配型)	2,016,707円
バリュー・ボンド・ファンド<為替リスク軽減型> (毎月決算型)	1,936,118円
三菱UFJ ターゲット・イヤーファンド 2030	1,905,324円
PIMCO インカム戦略ファンド<世界通貨分散コース>(年2回分配型)	1,616,484円
三菱UFJ/ピムコ トータル・リターン・ファンド<米ドルヘッジ型>(年1回決算型)	1,609,969円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<円コース> (年2回分配型)	1,528,278円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<資源国バスケット通貨コース>(毎月分配型)	1,513,806円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	1,491,640円
PIMCO ニューワールド米ドルインカムファンド(毎月分配型)	1,378,553円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<マネープールファンドB>	1,355,279円
三菱UFJ 米国バンクローンファンド 米ドル円プレミアム (年2回分配型)	1,171,788円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	1,145,161円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<インドネシアルピアコース>(毎月分配型)	1,033,322円
三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<マネープールファンド>	990,654円
スマート・プロテクター90オープン	981, 933円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<メキシコペソコース> (毎月分配型)	845, 131円
三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<ブラジルレアルコース> (毎月分配型)	749, 309円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<メキシコペソコース> (毎月分配型)	665, 580円
三菱UFJ 新興国高利回り社債ファンド 通貨選択シリーズ<アジアバスケット通貨コース> (毎月分配型)	642,729円
三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<豪ドルコース> (毎月分配型)	640, 555円
三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<円コース> (毎月分配型)	521, 466円
ビムコ・エマージング・ボンド・オープン Cコース (為替ヘッジなし) (年1回決算型)	521, 457円
PIMCO 米国バンクローンファンド<米ドルインカム> (毎月分配型)	511,609円
三菱UFJ 米国リートファンドA<為替ヘッジあり>(毎月決算型)	491,836円
三菱UFJ 米国高配当株式プラス<為替ヘッジあり>(毎月決算型)	491, 449円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<ブラジルレアルコース> (年2回分配型)	490, 224円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<トルコリラコース> (年2回分配型)	409, 936円
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三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<ユーロコース>(毎月分配型) PIMCO 米国バンクローンファンド<世界通貨分散コース>(毎月分配型)	379, 197円
PIMCO 木国ハングローンファントへ世界通真分散コーヘン (毎月分配空) ピムコ・エマージング・ボンド・オープン Dコース (為替ヘッジあり) (年1回決算型)	368, 276円
三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<ロシアルーブルコース> (年2回分配型)	354, 513円 345, 928円
三菱UF J	282, 290円
二変UFJ 利興国頂ゲンテント 通真選択シリーへく用ノフリカノントューベン (毎月分配型) PIMCO ニューワールドインカムファンド<メキシコペソコース> (年2回分配型)	, , , ,
PIMCO ニューリールトインカムノテントペクインコーペン (牛2回方配型) PIMCO 米国バンクローンファンド<米ドルインカム> (年2回分配型)	278, 281円
三菱UFJ 米国バンクローンファンド(木ドルインガムン(牛2回刀配至)	266, 153円 215, 434円
三菱UFJ	212, 322円
三菱UFJ 利英国頂がファンド 通貞選択シリース〜 貢源国ハスケット通貞コースン (毎月万配室) 三菱UFJ 米国バンクローンファンド 通貨選択シリーズ<メキシコペソコース> (年2回分配型)	175, 974円
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米国バンクローンファンド () () () () () () () () () (138, 394円
PIMCO ニューワールドインカムファンド <世界通貨分散コース > (年2回分配型)	132, 542円
PIMCO ニューワールドインカムファンド<ブラジルレアルコース>(年2回分配型)	123, 415円
三菱UF I 新興国債券ファンド 通貨選択シリーズ<ユーロコース> (毎月分配型)	111, 354円
三菱UFJ 新興国債券ファンド 通貨選択シリーズ<中国元コース> (毎月分配型)	89, 620円
PIMCO 米国バンクローンファンド<世界通貨分散コース>(年2回分配型)	89, 371円
三菱UFJ 欧州ハイイールド債券ファンド 通貨選択シリーズ<資源国バスケット通貨コース> (毎月分配型)	88,852円
欧州ハイイールド債券ファンド(為替ヘッジなし)(年1回決算型)	87, 384円
欧州ハイイールド債券ファンド(為替ヘッジあり)(年1回決算型)	82,770円
PIMCO ニューワールドインカムファンド <豪ドルコース > (年2回分配型)	69, 757円
PIMCO ニューワールド米ドルインカムファンド(年2回分配型)	60, 179円
テンプルトン新興国小型株ファンド	49, 097円
三菱UFI インド債券オープン (毎月決算型)	39, 351円
PIMCO ニューワールド円インカムファンド(年2回分配型)	30, 649円
PIMCO 米国バンクローンファンド<円インカム> (毎月分配型)	20,609円
P I M C O ニューワールドインカムファンド<ブラジルレアルコース> (年2回分配型)	10,814円
PIMCO 米国バンクローンファンド < 円インカム > (年2回分配型)	10, 795円
バリュー・ボンド・ファンド<為替ヘッジなし> (毎月決算型)	9,829円
バリュー・ボンド・ファンド<為替リスク軽減型> (年1回決算型)	9,829円
バリュー・ボンド・ファンド < 為替ヘッジなし > (年1回決算型)	9,829円
ベイリー・ギフォード世界長期成長株ファンド (予想分配金提示型)	9,822円
ベイリー・ギフォード インパクト投資ファンド (予想分配金提示型)	9,822円
<dc>ベイリー・ギフォード ESG世界株ファンド</dc>	9,822円
ベイリー・ギフォード世界長期成長株ファンド	9,821円
<dc>ベイリー・ギフォード世界長期成長株ファンド</dc>	9,821円
ベイリー・ギフォード インパクト投資ファンド	9,821円
マクロ・トータル・リターン・ファンド	9,820円
わたしの未来設計<安定重視型>(分配コース)	9,820円
わたしの未来設計<安定重視型>(分配抑制コース)	9,820円
わたしの未来設計<成長重視型>(分配抑制コース)	9,820円
わたしの未来設計<成長重視型>(分配コース)	9,820円
グローバル・インカム・フルコース(為替ヘッジなし)	983円
グローバル・インカム・フルコース (為替リスク軽減型)	983円
米国株式トレンド・ウォッチ戦略ファンド	983円
合計	1, 222, 764, 744円